



# Derivatives Matched Trades Report

Report for 21/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:15	\$ / R On 16-Mar-09			Currency Future	1	15,000	155.98	Client	Buy
09:05:01	\$ / R On 16-Mar-09			Currency Future	1	8,000	83.19	Client	Buy
09:23:32	\$ / R On 16-Mar-09			Currency Future	1	7,000	72.66	Client	Buy
09:34:39	\$ / R On 16-Mar-09			Currency Future	1	50,000	518.07	Member	Buy
09:50:51	\$ / R On 14-Sep-09			Currency Future	1	3,000	32.28	Client	Buy
09:54:56	\$ / R On 16-Mar-09			Currency Future	1	42,000	0.00	Client	Sell
09:54:56	\$ / R On 16-Mar-09			Currency Future	1	42,000	439.89	Member	Buy
09:55:41	\$ / R On 16-Mar-09			Currency Future	1	42,000	0.00	Member	Sell
09:55:41	\$ / R On 16-Mar-09			Currency Future	1	42,000	439.89	Client	Buy
09:57:13	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,158.75	Member	Buy
09:57:13	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
10:16:35	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.60	Client	Buy
10:35:29	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:51:22	\$ / R On 14-Sep-09			Currency Future	1	4,000	43.13	Client	Buy
10:55:36	\$ / R On 14-Sep-09			Currency Future	1	4,000	43.07	Client	Buy
11:17:11	\$ / R On 16-Mar-09			Currency Future	1	1,714,000	17,716.93	Member	Buy
11:29:30	\$ / R On 14-Sep-09			Currency Future	1	5,000	54.02	Client	Buy
12:23:41	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
12:49:19	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.90	Client	Buy
12:49:19	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Member	Sell
12:57:21	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
12:57:21	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.44	Client	Buy
13:08:06	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Member	Sell
13:41:53	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
13:41:53	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.40	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:51:20	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
13:51:20	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.41	Member	Buy
13:54:34	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,412.50	Member	Buy
14:19:59	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,354.50	Member	Buy
14:20:20	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,357.60	Member	Buy
14:23:12	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.44	Client	Buy
14:23:12	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.44	Client	Buy
14:23:12	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
14:23:12	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
14:23:30	\$ / R On 16-Mar-09			Currency Future	1	6,000	62.64	Client	Buy
14:23:30	\$ / R On 16-Mar-09			Currency Future	1	4,000	41.60	Client	Buy
14:23:51	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
14:24:26	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.78	Member	Buy
14:27:39	\$ / R On 16-Mar-09			Currency Future	1	30,000	310.50	Client	Buy
14:27:43	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.50	Client	Buy
14:27:58	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.31	Member	Buy
14:28:32	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
14:28:32	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.70	Member	Buy
14:28:42	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
14:28:42	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.36	Client	Buy
14:28:57	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,318.20	Member	Buy
14:29:14	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,318.20	Member	Buy
14:29:33	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,314.20	Member	Buy
14:30:15	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.35	Client	Buy
14:30:15	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
14:48:22	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:49:18	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:49:50	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:50:12	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:50:24	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:50:43	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:36:58	\$ / R On 16-Mar-09			Currency Future	1	25,000	258.94	Member	Buy
16:15:53	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.50	Client	Buy
16:22:22	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
16:22:22	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
16:22:22	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.34	Client	Buy

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16:22:22	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.35	Client	Buy
16:23:02	\$ / R On 16-Mar-09			Currency Future	1	45,000	0.00	Client	Sell
16:23:02	\$ / R On 16-Mar-09			Currency Future	1	45,000	464.67	Client	Buy
16:34:20	\$ / R On 16-Mar-09			Currency Future	1	1,714,000	0.00	Client	Sell
16:35:03	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
16:36:02	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
16:46:13	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Member	Sell
16:46:13	\$ / R On 16-Mar-09			Currency Future	1	8,000	82.48	Client	Buy
16:48:23	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
16:48:23	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.00	Client	Buy
16:49:37	\$ / R On 16-Mar-09			Currency Future	1	80,000	0.00	Member	Sell
16:49:37	\$ / R On 16-Mar-09			Currency Future	1	80,000	822.40	Client	Buy
16:52:04	\$ / R On 16-Mar-09			Currency Future	1	20,000	203.60	Client	Buy
16:54:49	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
16:55:36	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,649.50	Client	Buy
16:55:41	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
16:58:10	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,234.85	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>78</b>	<b>23,752,000</b>	<b>120,804.06</b>		
09:50:25	£ / R On 16-Mar-09			Currency Future	1	5,000	71.75	Client	Buy
10:01:41	£ / R On 16-Mar-09			Currency Future	1	5,000	71.70	Client	Buy
10:07:10	£ / R On 16-Mar-09			Currency Future	1	5,000	71.50	Client	Buy
10:40:58	£ / R On 16-Mar-09			Currency Future	1	10,000	143.00	Client	Buy
10:41:08	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
10:41:23	£ / R On 16-Mar-09			Currency Future	1	10,000	142.59	Member	Buy
14:40:25	£ / R On 16-Mar-09			Currency Future	1	5,000	71.38	Client	Buy
14:40:25	£ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
16:22:40	£ / R On 16-Mar-09			Currency Future	1	5,000	71.25	Client	Buy
16:51:04	£ / R On 16-Mar-09			Currency Future	1	1,000	14.20	Client	Buy
16:51:04	£ / R On 16-Mar-09			Currency Future	1	5,000	71.00	Client	Buy
16:51:04	£ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
16:51:04	£ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for £ / R Currency Future:</b>					<b>13</b>	<b>72,000</b>	<b>728.38</b>		
16:37:04	€ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:37:04	€ / R On 16-Mar-09			Currency Future	1	10,000	133.23	Member	Buy
<b>Total for € / R Currency Future:</b>					<b>2</b>	<b>20,000</b>	<b>133.23</b>		
16:00:33	R209 On 05-Nov-09	7.00	Call	Option on Bond Future	1	500,000,000	0.00	Member	Buy
16:06:24	R209 On 05-Nov-09	7.00	Call	Option on Bond Future	1	500,000,000	0.00	Member	Sell
<b>Total for R209 Bond Future:</b>					<b>2</b>	<b>1,000,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>95</b>	<b>1,023,844,000</b>	<b>121,665.66</b>		