

# Derivatives Matched Trades Report

Report for 22/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:52:43	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
09:06:06	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	900,000	0.00	Member	Buy
09:06:06	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	900,000	0.00	Client	Sell
09:06:56	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	100,000	0.00	Member	Buy
09:06:56	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	100,000	0.00	Client	Sell
09:08:02	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
09:08:42	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
09:08:42	\$ / R On 16-Mar-09			Currency Future	1	30,000	304.20	Client	Buy
09:13:12	\$ / R On 16-Mar-09			Currency Future	1	60,000	0.00	Member	Sell
09:16:08	\$ / R On 16-Mar-09			Currency Future	1	60,000	607.84	Client	Buy
09:18:50	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.60	Member	Buy
09:18:59	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,014.00	Client	Buy
09:18:59	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:20:39	\$ / R On 16-Mar-09			Currency Future	1	70,000	0.00	Member	Sell
09:22:15	\$ / R On 16-Mar-09			Currency Future	1	80,000	0.00	Member	Sell
09:23:15	\$ / R On 16-Mar-09			Currency Future	1	50,000	509.09	Client	Buy
09:24:22	\$ / R On 16-Mar-09			Currency Future	1	45,000	458.17	Client	Buy
09:32:36	\$ / R On 16-Mar-09			Currency Future	1	80,000	812.00	Client	Buy
09:32:36	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.50	Client	Buy
09:32:36	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.75	Client	Buy
09:32:36	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
09:32:36	\$ / R On 16-Mar-09			Currency Future	1	80,000	0.00	Member	Sell
09:32:36	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
09:45:35	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
09:45:35	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.75	Client	Buy

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09:49:16	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.60	Member	Buy
09:49:29	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
09:49:34	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Member	Sell
09:50:27	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,014.25	Client	Buy
09:50:27	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:54:30	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
09:54:48	\$ / R On 12-Jun-09			Currency Future	1	5,000	51.60	Member	Buy
09:59:01	\$ / R On 16-Mar-09			Currency Future	1	8,000	81.36	Client	Buy
10:10:24	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.57	Client	Buy
10:21:49	\$ / R On 16-Mar-09			Currency Future	1	80,000	814.62	Client	Buy
10:46:07	\$ / R On 14-Sep-09			Currency Future	1	15,000	157.80	Client	Buy
10:52:16	\$ / R On 16-Mar-09			Currency Future	1	1,200,000	0.00	Client	Sell
10:55:49	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,421.25	Client	Buy
10:55:49	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
10:56:47	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,146.50	Member	Buy
11:02:44	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:03:36	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,126.50	Member	Buy
11:03:36	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
11:13:33	\$ / R On 16-Mar-09			Currency Future	1	30,000	303.84	Client	Buy
11:13:39	\$ / R On 16-Mar-09			Currency Future	1	12,000	121.50	Client	Buy
11:51:35	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.32	Client	Buy
12:25:26	\$ / R On 16-Mar-09			Currency Future	1	15,000	153.17	Client	Buy
12:26:00	\$ / R On 16-Mar-09			Currency Future	1	1,200,000	12,243.60	Client	Buy
12:26:00	\$ / R On 16-Mar-09			Currency Future	1	1,200,000	0.00	Member	Sell
13:10:03	\$ / R On 16-Mar-09			Currency Future	1	1,200,000	12,464.40	Member	Buy
14:06:00	\$ / R On 16-Mar-09			Currency Future	1	50,000	510.50	Client	Buy
16:03:04	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
16:26:59	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:27:09	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>54</b>	<b>17,423,000</b>	<b>77,673.27</b>		
09:32:10	£ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
10:54:49	£ / R On 16-Mar-09			Currency Future	1	300,000	4,241.19	Client	Buy
12:03:33	£ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell

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13:28:51	£ / R On 12-Jun-09			Currency Future	1	5,000	72.00	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>4</b>	<b>606,000</b>	<b>4,313.19</b>		
12:36:38	€ / R On 12-Jun-09			Currency Future	1	5,000	67.75	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>1</b>	<b>5,000</b>	<b>67.75</b>		
09:45:20	ALBI On 07-May-09			Index Future	1	10,000	0.00	Client	Sell
09:45:20	ALBI On 07-May-09			Index Future	1	10,000	0.00	Member	Buy
09:45:58	ALBI On 05-Feb-09			Index Future	1	10,000	0.00	Member	Buy
09:45:58	ALBI On 05-Feb-09			Index Future	1	10,000	0.00	Client	Sell
09:51:54	ALBI On 05-Feb-09			Index Future	1	100,000	0.00	Client	Buy
09:51:54	ALBI On 05-Feb-09			Index Future	1	100,000	0.00	Member	Sell
10:12:05	ALBI On 05-Feb-09			Index Future	1	100,000	0.00	Member	Buy
10:12:05	ALBI On 05-Feb-09			Index Future	1	100,000	0.00	Client	Sell
<b>Total for ALBI Index Future:</b>					<b>8</b>	<b>440,000</b>	<b>0.00</b>		
14:08:44	R157 On 05-Feb-09			Bond Future	1	9,500,000	129,162.84	Member	Buy
14:08:44	R157 On 05-Feb-09			Bond Future	1	9,500,000	0.00	Client	Sell
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>19,000,000</b>	<b>129,162.84</b>		
<b>Grand Total for all Instruments:</b>					<b>69</b>	<b>37,474,000</b>	<b>211,217.05</b>		