



Derivatives Matched Trades Report

Report for 15/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:52	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
08:56:35	\$ / R On 12-Jun-09			Currency Future	1	50,000	530.50	Member	Buy
09:00:58	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:00:58	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,375.00	Member	Buy
09:06:34	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,132.70	Member	Buy
09:06:52	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,134.20	Member	Buy
09:07:53	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,140.20	Member	Buy
09:14:03	\$ / R On 16-Mar-09			Currency Future	1	8,000	83.10	Member	Buy
09:21:48	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
09:21:51	\$ / R On 16-Mar-09			Currency Future	1	30,000	311.40	Client	Buy
09:25:14	\$ / R On 16-Mar-09			Currency Future	1	18,000	187.08	Client	Buy
09:27:41	\$ / R On 16-Mar-09			Currency Future	1	73,000	757.01	Client	Buy
09:27:50	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
09:28:05	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
09:28:26	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
09:53:49	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
10:13:44	\$ / R On 16-Mar-09			Currency Future	1	50,000	517.84	Member	Buy
10:20:01	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:21:00	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,037.50	Client	Buy
10:21:00	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,035.00	Client	Buy
10:25:58	\$ / R On 16-Mar-09			Currency Future	1	44,000	455.40	Client	Buy
10:25:58	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.50	Client	Buy
10:57:19	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:57:19	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
11:00:27	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell

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11:01:04	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
11:02:32	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.60	Client	Buy
12:59:23	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
13:14:37	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
13:15:06	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
13:15:42	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:12:11	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,181.15	Client	Buy
14:12:52	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,181.15	Client	Buy
14:13:19	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,363.30	Client	Buy
14:26:08	\$ / R On 16-Mar-09			Currency Future	1	19,000	0.00	Client	Sell
14:52:28	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:00:14	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Member	Sell
15:18:36	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,350.30	Client	Buy
15:33:03	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	20,728.60	Client	Buy
15:41:46	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.71	Client	Buy
15:42:58	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	30,591.00	Member	Buy
15:49:23	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
15:49:32	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
16:08:32	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Client	Sell
16:21:16	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
16:21:20	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
16:39:56	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.54	Client	Buy
Total for \$ / R Currency Future:					47	21,923,000	113,339.78		
09:52:39	£ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
15:52:04	£ / R On 16-Mar-09			Currency Future	1	300,000	4,474.32	Member	Buy
16:32:24	£ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
Total for £ / R Currency Future:					3	604,000	4,474.32		
10:19:00	€ / R On 16-Mar-09			Currency Future	1	23,000	0.00	Client	Sell
14:54:36	€ / R On 16-Mar-09			Currency Future	1	70,000	941.43	Member	Buy
15:17:49	€ / R On 16-Mar-09			Currency Future	1	70,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:51:58	€ / R On 16-Mar-09			Currency Future	1	70,000	0.00	Member	Sell
16:08:57	€ / R On 16-Mar-09			Currency Future	1	70,000	938.91	Client	Buy
Total for € / R Currency Future:					5	303,000	1,880.34		
10:42:14	ALBI On 05-Feb-09			Index Future	1	60,000	0.00	Client	Buy
10:42:14	ALBI On 05-Feb-09			Index Future	1	60,000	0.00	Member	Sell
Total for ALBI Index Future:					2	120,000	0.00		
16:36:41	R153 On 05-Feb-09			Bond Future	1	105,600,000	1,203,653.93	Client	Buy
16:36:41	R153 On 05-Feb-09			Bond Future	1	105,600,000	0.00	Member	Sell
16:38:04	R153 On 07-May-09			Bond Future	1	65,200,000	0.00	Client	Sell
16:38:04	R153 On 07-May-09			Bond Future	1	65,200,000	716,992.79	Client	Buy
16:44:57	R153 On 05-Feb-09			Bond Future	1	105,600,000	0.00	Client	Sell
16:44:57	R153 On 05-Feb-09			Bond Future	1	105,600,000	1,203,660.27	Member	Buy
Total for R153 Bond Future:					6	552,800,000	3,124,307.00		
09:03:30	R157 On 05-Feb-09			Bond Future	1	2,600,000	0.00	Member	Sell
09:03:30	R157 On 05-Feb-09			Bond Future	1	2,600,000	35,090.14	Client	Buy
09:03:50	R157 On 05-Feb-09			Bond Future	1	6,200,000	83,676.48	Client	Buy
09:03:50	R157 On 05-Feb-09			Bond Future	1	6,200,000	0.00	Member	Sell
09:04:45	R157 On 05-Feb-09			Bond Future	1	1,500,000	0.00	Member	Sell
09:04:45	R157 On 05-Feb-09			Bond Future	1	1,500,000	20,244.31	Client	Buy
09:05:15	R157 On 05-Feb-09			Bond Future	1	3,800,000	51,285.59	Client	Buy
09:05:15	R157 On 05-Feb-09			Bond Future	1	3,800,000	0.00	Member	Sell
Total for R157 Bond Future:					8	28,200,000	190,296.52		
11:26:33	R186 On 05-Nov-09	7.50	Call	Option on Bond Future	1	500,000,000	0.00	Member	Buy
12:08:00	R186 On 05-Nov-09	7.50	Call	Option on Bond Future	1	500,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R186 Bond Future:					2	1,000,000,000	0.00		
Grand Total for all Instruments:					73	1,603,950,000	3,434,297.95		