



# Derivatives Matched Trades Report

Report for 16/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:14:46	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.75	Client	Buy
09:23:00	\$ / R On 12-Jun-09			Currency Future	1	3,000	30.34	Client	Buy
09:23:00	\$ / R On 12-Jun-09			Currency Future	1	11,000	111.21	Client	Buy
09:23:17	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.96	Client	Buy
09:25:52	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,009.55	Client	Buy
09:28:25	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.80	Client	Buy
09:29:41	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
09:30:54	\$ / R On 12-Jun-09			Currency Future	1	80,000	807.64	Client	Buy
09:44:35	\$ / R On 12-Jun-09			Currency Future	1	50,000	505.00	Client	Buy
10:01:02	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
10:01:16	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
10:01:48	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
10:05:12	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,104.80	Member	Buy
10:06:18	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.50	Client	Buy
10:23:04	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
10:24:11	\$ / R On 12-Jun-09			Currency Future	1	50,000	504.35	Member	Buy
10:36:51	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,058.65	Client	Buy
10:37:07	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,058.65	Client	Buy
10:37:27	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,058.65	Client	Buy
10:50:02	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
10:50:36	\$ / R On 16-Mar-09			Currency Future	1	50,000	495.00	Client	Buy
11:32:36	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
11:32:36	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,930.00	Member	Buy
11:32:55	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:32:55	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,132.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:29:24	\$ / R On 12-Jun-09			Currency Future	1	150,000	1,513.88	Member	Buy
12:41:49	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,010.60	Client	Buy
12:41:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.05	Client	Buy
12:47:21	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.50	Client	Buy
12:47:49	\$ / R On 12-Jun-09			Currency Future	1	42,000	0.00	Member	Sell
12:48:44	\$ / R On 14-Sep-09			Currency Future	1	5,000	51.15	Client	Buy
12:49:15	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
12:59:14	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:00:29	\$ / R On 12-Jun-09			Currency Future	1	20,000	201.07	Member	Buy
13:09:31	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
13:09:46	\$ / R On 12-Jun-09			Currency Future	1	42,000	424.62	Client	Buy
13:11:02	\$ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Client	Sell
13:11:22	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	25,202.25	Client	Buy
13:14:15	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
13:17:12	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	25,224.75	Client	Buy
14:09:31	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:51:36	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,021.63	Client	Buy
15:03:47	\$ / R On 16-Mar-09			Currency Future	1	336,000	0.00	Client	Sell
15:03:47	\$ / R On 16-Mar-09			Currency Future	1	336,000	3,323.04	Member	Buy
15:04:09	\$ / R On 12-Jun-09			Currency Future	1	336,000	0.00	Member	Sell
15:04:09	\$ / R On 12-Jun-09			Currency Future	1	336,000	3,391.92	Client	Buy
15:04:50	\$ / R On 12-Jun-09			Currency Future	1	493,000	0.00	Member	Sell
15:04:50	\$ / R On 12-Jun-09			Currency Future	1	493,000	4,976.84	Client	Buy
15:05:06	\$ / R On 16-Mar-09			Currency Future	1	493,000	0.00	Client	Sell
15:05:06	\$ / R On 16-Mar-09			Currency Future	1	493,000	4,875.77	Member	Buy
15:15:55	\$ / R On 16-Mar-09			Currency Future	1	42,000	425.04	Member	Buy
15:20:07	\$ / R On 16-Mar-09			Currency Future	1	42,000	0.00	Client	Sell
16:31:33	\$ / R On 12-Jun-09			Currency Future	1	1,385,000	0.00	Member	Sell
16:37:36	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.20	Client	Buy
16:49:20	\$ / R On 12-Jun-09			Currency Future	1	25,000	252.91	Client	Buy
16:56:27	\$ / R On 12-Jun-09			Currency Future	1	1,385,000	14,031.44	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>56</b>	<b>26,433,000</b>	<b>135,288.49</b>		

09:53:26	£ / R On 16-Mar-09			Currency Future	1	10,000	139.48	Member	Buy
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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:53:38	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
10:31:12	£ / R On 12-Jun-09			Currency Future	1	10,000	142.62	Client	Buy
11:06:07	£ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:07:51	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:30:08	£ / R On 12-Jun-09			Currency Future	1	150,000	2,152.55	Member	Buy
12:46:07	£ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
12:47:30	£ / R On 14-Sep-09			Currency Future	1	200,000	2,919.42	Client	Buy
12:53:03	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:53:03	£ / R On 12-Jun-09			Currency Future	1	5,000	71.75	Client	Buy
13:10:38	£ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Client	Sell
14:33:15	£ / R On 12-Jun-09			Currency Future	1	1,450,000	0.00	Member	Sell
15:34:18	£ / R On 12-Jun-09			Currency Future	1	1,450,000	20,803.44	Client	Buy
15:50:25	£ / R On 14-Sep-09			Currency Future	1	5,000	72.60	Client	Buy

**Total for £ / R Currency Future: 14 3,705,000 26,301.86**

09:56:21	€ / R On 12-Jun-09			Currency Future	1	1,000	13.10	Client	Buy
14:31:30	€ / R On 12-Jun-09			Currency Future	1	1,585,000	20,794.25	Member	Buy
15:07:15	€ / R On 16-Mar-09			Currency Future	1	63,000	813.90	Client	Buy
15:07:15	€ / R On 16-Mar-09			Currency Future	1	63,000	0.00	Member	Sell
15:08:17	€ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
15:08:17	€ / R On 16-Mar-09			Currency Future	1	500,000	6,450.00	Client	Buy
15:09:12	€ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
15:09:12	€ / R On 12-Jun-09			Currency Future	1	500,000	6,582.50	Member	Buy
15:10:14	€ / R On 12-Jun-09			Currency Future	1	143,000	1,882.60	Member	Buy
15:10:14	€ / R On 12-Jun-09			Currency Future	1	143,000	0.00	Client	Sell
15:10:41	€ / R On 16-Mar-09			Currency Future	1	143,000	1,844.70	Client	Buy
15:10:41	€ / R On 16-Mar-09			Currency Future	1	143,000	0.00	Member	Sell
15:11:22	€ / R On 12-Jun-09			Currency Future	1	107,000	0.00	Client	Sell
15:11:22	€ / R On 12-Jun-09			Currency Future	1	107,000	1,407.59	Member	Buy
15:12:08	€ / R On 12-Jun-09			Currency Future	1	202,000	2,659.33	Member	Buy
15:12:08	€ / R On 12-Jun-09			Currency Future	1	202,000	0.00	Client	Sell
15:12:52	€ / R On 16-Mar-09			Currency Future	1	202,000	2,605.80	Client	Buy
15:12:52	€ / R On 16-Mar-09			Currency Future	1	202,000	0.00	Member	Sell
15:34:05	€ / R On 12-Jun-09			Currency Future	1	1,585,000	0.00	Client	Sell

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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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<b>Total for € / R Currency Future:</b>					<b>19</b>	<b>6,891,000</b>	<b>45,053.76</b>		
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<b>Grand Total for all Instruments:</b>					<b>89</b>	<b>37,029,000</b>	<b>206,644.10</b>		
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