



# Derivatives Matched Trades Report

Report for 18/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:33:58	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	15,247.50	Member	Buy
08:33:58	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	0.00	Client	Sell
09:06:59	\$ / R On 12-Jun-09			Currency Future	1	2,000	20.21	Client	Buy
09:12:02	\$ / R On 12-Jun-09			Currency Future	1	87,000	877.40	Member	Buy
09:12:02	\$ / R On 12-Jun-09			Currency Future	1	87,000	0.00	Client	Sell
09:19:38	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:19:38	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.80	Client	Buy
09:20:09	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.75	Client	Buy
09:20:09	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:28:21	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:35:31	\$ / R On 12-Jun-09			Currency Future	1	48,000	0.00	Client	Sell
09:40:34	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	50,443.00	Member	Buy
09:43:45	\$ / R On 12-Jun-09			Currency Future	1	2,000	20.18	Client	Buy
09:43:45	\$ / R On 14-Sep-09			Currency Future	1	20,000	204.75	Client	Buy
09:47:33	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:50:26	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:55:59	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,110.60	Client	Buy
09:56:16	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,103.10	Client	Buy
09:56:23	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,037.90	Member	Buy
09:58:15	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,087.90	Member	Buy
10:07:13	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.09	Client	Buy
10:25:33	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Client	Sell
10:27:10	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:27:37	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:39:45	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:39:45	\$ / R On 12-Jun-09			Currency Future	1	4,000	40.38	Client	Buy
10:47:17	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
10:47:17	\$ / R On 12-Jun-09			Currency Future	1	25,000	252.50	Client	Buy
11:59:16	\$ / R On 12-Jun-09			Currency Future	1	6,000	60.72	Client	Buy
11:59:16	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
11:59:16	\$ / R On 12-Jun-09			Currency Future	1	14,000	0.00	Client	Sell
12:28:26	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:42:37	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.45	Client	Buy
12:44:45	\$ / R On 12-Jun-09			Currency Future	1	25,000	252.69	Client	Buy
13:16:02	\$ / R On 12-Jun-09			Currency Future	1	2,000	20.16	Client	Buy
13:22:57	\$ / R On 14-Sep-09			Currency Future	1	5,000	51.03	Client	Buy
13:23:02	\$ / R On 12-Jun-09			Currency Future	1	3,000	30.19	Client	Buy
13:23:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.60	Client	Buy
13:23:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.64	Client	Buy
13:23:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.60	Client	Buy
13:23:13	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.55	Client	Buy
13:28:39	\$ / R On 12-Jun-09			Currency Future	1	25,000	251.38	Client	Buy
13:28:39	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
13:35:53	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.50	Client	Buy
13:39:25	\$ / R On 12-Jun-09			Currency Future	1	15,000	150.75	Client	Buy
13:39:32	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.50	Client	Buy
13:44:35	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:44:35	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.23	Client	Buy
13:45:19	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	0.00	Client	Sell
13:45:19	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	40,000.00	Member	Buy
13:45:26	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:45:26	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.23	Client	Buy
13:46:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:46:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.10	Client	Buy
13:48:12	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:50:41	\$ / R On 14-Dec-09			Currency Future	1	15,000	154.68	Client	Buy
14:06:35	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
14:17:18	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:20:09	\$ / R On 12-Jun-09			Currency Future	1	2,000	20.13	Client	Buy
14:21:40	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.10	Client	Buy
14:21:40	\$ / R On 12-Jun-09			Currency Future	1	10,000	100.10	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:21:40	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
14:21:40	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
14:21:43	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:21:43	\$ / R On 14-Sep-09			Currency Future	1	2,000	20.35	Client	Buy
14:21:45	\$ / R On 14-Sep-09			Currency Future	1	5,000	50.88	Client	Buy
14:29:06	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
14:32:06	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
14:32:11	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:25:12	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.16	Member	Buy
15:26:29	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.16	Member	Buy
15:27:10	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:27:26	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:28:12	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	20,201.40	Client	Buy
15:28:12	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
15:29:33	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
15:34:00	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.25	Client	Buy
15:41:19	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:49:46	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
16:11:03	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,033.00	Member	Buy
16:17:42	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,082.10	Client	Buy
16:18:46	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:27:58	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:33:43	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,006.71	Client	Buy
16:35:00	\$ / R On 12-Jun-09			Currency Future	1	140,000	0.00	Member	Sell
16:39:11	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,095.00	Member	Buy
16:39:35	\$ / R On 12-Jun-09			Currency Future	1	140,000	1,417.15	Member	Buy
16:42:08	\$ / R On 12-Jun-09			Currency Future	1	50,000	506.88	Client	Buy
16:44:48	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
16:44:48	\$ / R On 12-Jun-09			Currency Future	1	50,000	507.50	Member	Buy
16:55:29	\$ / R On 12-Jun-09			Currency Future	1	1,140,000	11,523.58	Client	Buy
16:55:29	\$ / R On 12-Jun-09			Currency Future	1	1,140,000	0.00	Member	Sell
<b>Total for \$ / R Currency Future:</b>					<b>92</b>	<b>42,694,000</b>	<b>215,298.46</b>		

10:04:26	£ / R On 12-Jun-09			Currency Future	1	10,000	141.00	Client	Buy
----------	--------------------	--	--	-----------------	---	--------	--------	--------	-----

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:13:16	£ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
10:13:16	£ / R On 12-Jun-09			Currency Future	1	50,000	706.43	Client	Buy
10:39:14	£ / R On 12-Jun-09			Currency Future	1	1,000	14.13	Client	Buy
11:08:35	£ / R On 12-Jun-09			Currency Future	1	20,000	283.12	Client	Buy
11:48:20	£ / R On 12-Jun-09			Currency Future	1	100,000	1,411.75	Client	Buy
12:16:43	£ / R On 12-Jun-09			Currency Future	1	500,000	7,055.00	Client	Buy
12:41:16	£ / R On 12-Jun-09			Currency Future	1	15,000	210.90	Client	Buy
12:42:37	£ / R On 14-Sep-09			Currency Future	1	5,000	71.25	Client	Buy
12:46:26	£ / R On 12-Jun-09			Currency Future	1	29,000	407.42	Client	Buy
12:48:37	£ / R On 12-Jun-09			Currency Future	1	20,000	280.50	Client	Buy
12:48:51	£ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
12:53:32	£ / R On 12-Jun-09			Currency Future	1	10,000	140.20	Client	Buy
12:53:32	£ / R On 12-Jun-09			Currency Future	1	4,000	56.08	Client	Buy
12:54:25	£ / R On 12-Jun-09			Currency Future	1	20,000	280.38	Member	Buy
13:22:32	£ / R On 12-Jun-09			Currency Future	1	5,000	70.05	Client	Buy
13:22:32	£ / R On 12-Jun-09			Currency Future	1	1,000	14.01	Client	Buy
13:23:02	£ / R On 12-Jun-09			Currency Future	1	1,000	14.00	Client	Buy
13:23:02	£ / R On 12-Jun-09			Currency Future	1	20,000	280.00	Client	Buy
13:23:51	£ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Member	Sell
13:25:10	£ / R On 12-Jun-09			Currency Future	1	6,000	83.91	Member	Buy
13:34:00	£ / R On 12-Jun-09			Currency Future	1	20,000	280.00	Client	Buy
13:34:13	£ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
13:34:31	£ / R On 12-Jun-09			Currency Future	1	5,000	69.90	Client	Buy
13:34:31	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:37:43	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:37:43	£ / R On 12-Jun-09			Currency Future	1	5,000	69.90	Client	Buy
13:37:49	£ / R On 12-Jun-09			Currency Future	1	20,000	279.85	Member	Buy
13:42:29	£ / R On 12-Jun-09			Currency Future	1	10,000	139.80	Client	Buy
13:42:40	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
13:44:18	£ / R On 12-Jun-09			Currency Future	1	10,000	139.75	Member	Buy
14:02:39	£ / R On 12-Jun-09			Currency Future	1	200,000	2,800.00	Client	Buy
14:02:48	£ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
14:04:11	£ / R On 12-Jun-09			Currency Future	1	200,000	2,797.54	Member	Buy
15:29:08	£ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
16:11:17	£ / R On 12-Jun-09			Currency Future	1	30,000	424.55	Client	Buy
16:34:16	£ / R On 12-Jun-09			Currency Future	1	100,000	1,409.23	Client	Buy

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>37</b>	<b>1,833,000</b>	<b>19,930.64</b>		
09:40:52	€ / R On 12-Jun-09			Currency Future	1	1,000	13.17	Client	Buy
11:06:33	€ / R On 12-Jun-09			Currency Future	1	20,000	263.91	Client	Buy
11:15:31	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
11:15:31	€ / R On 12-Jun-09			Currency Future	1	20,000	263.91	Member	Buy
11:20:42	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
14:32:01	€ / R On 12-Jun-09			Currency Future	1	450,000	5,895.00	Member	Buy
14:39:39	€ / R On 12-Jun-09			Currency Future	1	450,000	0.00	Member	Sell
14:40:01	€ / R On 12-Jun-09			Currency Future	1	450,000	5,890.50	Member	Buy
14:40:01	€ / R On 12-Jun-09			Currency Future	1	450,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>9</b>	<b>1,881,000</b>	<b>12,326.49</b>		
12:30:21	R186 On 07-May-09			Bond Future	1	800,000	9,901.67	Member	Buy
12:30:21	R186 On 07-May-09			Bond Future	1	800,000	0.00	Client	Sell
12:32:34	R186 On 07-May-09			Bond Future	1	5,000,000	61,885.46	Member	Buy
12:32:34	R186 On 07-May-09			Bond Future	1	5,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>11,600,000</b>	<b>71,787.13</b>		
15:00:42	R206 On 07-May-09			Bond Future	1	30,000,000	0.00	Member	Sell
15:00:42	R206 On 07-May-09			Bond Future	1	30,000,000	304,961.67	Client	Buy
<b>Total for R206 Bond Future:</b>					<b>2</b>	<b>60,000,000</b>	<b>304,961.67</b>		
<b>Grand Total for all Instruments:</b>					<b>144</b>	<b>118,008,000</b>	<b>624,304.39</b>		