



# Derivatives Matched Trades Report

Report for 18/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:02	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
09:15:50	\$ / R On 16-Mar-09			Currency Future	1	50,000	506.51	Member	Buy
09:17:05	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.33	Client	Buy
09:18:32	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
09:29:18	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
09:46:34	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:53:52	\$ / R On 14-Sep-09			Currency Future	1	2,000	20.86	Client	Buy
10:20:52	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
10:20:52	\$ / R On 16-Mar-09			Currency Future	1	25,000	251.75	Client	Buy
10:26:53	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.10	Client	Buy
10:28:39	\$ / R On 16-Mar-09			Currency Future	1	20,000	201.00	Client	Buy
10:43:02	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
10:49:16	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.30	Client	Buy
11:00:52	\$ / R On 16-Mar-09			Currency Future	1	598,000	6,000.27	Member	Buy
11:01:29	\$ / R On 16-Mar-09			Currency Future	1	10,861,000	0.00	Member	Sell
11:06:09	\$ / R On 16-Mar-09			Currency Future	1	10,861,000	109,257.32	Member	Buy
11:06:42	\$ / R On 16-Mar-09			Currency Future	1	598,000	0.00	Member	Sell
11:52:32	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.97	Client	Buy
12:10:15	\$ / R On 12-Jun-09			Currency Future	1	10,000	102.15	Client	Buy
12:19:22	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.20	Client	Buy
12:21:33	\$ / R On 16-Mar-09			Currency Future	1	336,000	0.00	Member	Sell
12:21:33	\$ / R On 16-Mar-09			Currency Future	1	336,000	3,372.60	Client	Buy
12:21:46	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.15	Client	Buy
12:21:46	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.10	Client	Buy
12:21:46	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.05	Client	Buy

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12:25:53	\$ / R On 16-Mar-09			Currency Future	1	20,000	200.00	Client	Buy
12:25:53	\$ / R On 16-Mar-09			Currency Future	1	20,000	200.00	Client	Buy
12:26:14	\$ / R On 16-Mar-09			Currency Future	1	8,000	79.88	Client	Buy
12:30:02	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.01	Client	Buy
12:33:18	\$ / R On 16-Mar-09			Currency Future	1	100,000	997.19	Member	Buy
12:35:54	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
13:15:30	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
13:18:35	\$ / R On 16-Mar-09			Currency Future	1	3,000	29.85	Member	Buy
13:18:35	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
13:27:09	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
13:32:56	\$ / R On 16-Mar-09			Currency Future	1	20,000	199.10	Client	Buy
13:32:56	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
13:36:14	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.70	Client	Buy
13:37:15	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.95	Member	Buy
13:37:15	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
13:44:36	\$ / R On 16-Mar-09			Currency Future	1	8,000	79.60	Member	Buy
13:44:36	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
13:45:23	\$ / R On 16-Mar-09			Currency Future	1	8,000	79.68	Client	Buy
13:45:23	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Member	Sell
13:45:57	\$ / R On 16-Mar-09			Currency Future	1	8,000	82.00	Member	Buy
13:45:57	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
13:46:13	\$ / R On 16-Mar-09			Currency Future	1	100,000	997.31	Member	Buy
13:46:35	\$ / R On 16-Mar-09			Currency Future	1	50,000	498.66	Member	Buy
13:46:44	\$ / R On 16-Mar-09			Currency Future	1	50,000	498.16	Member	Buy
13:47:04	\$ / R On 16-Mar-09			Currency Future	1	22,000	219.19	Member	Buy
13:52:50	\$ / R On 16-Mar-09			Currency Future	1	30,000	298.74	Client	Buy
13:54:58	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
13:57:12	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.23	Member	Buy
13:57:12	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
14:00:40	\$ / R On 16-Mar-09			Currency Future	1	8,000	81.31	Member	Buy
14:00:40	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
14:03:25	\$ / R On 16-Mar-09			Currency Future	1	20,000	199.00	Client	Buy
14:03:25	\$ / R On 16-Mar-09			Currency Future	1	30,000	298.50	Client	Buy
14:04:03	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
14:12:31	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
14:22:39	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell

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14:25:01	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
14:28:51	\$ / R On 16-Mar-09			Currency Future	1	18,000	0.00	Client	Sell
14:28:51	\$ / R On 16-Mar-09			Currency Future	1	18,000	180.61	Client	Buy
14:28:57	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
14:38:44	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
14:40:08	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
14:40:08	\$ / R On 16-Mar-09			Currency Future	1	7,000	69.61	Member	Buy
14:59:41	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:25:51	\$ / R On 16-Mar-09			Currency Future	1	100,000	994.43	Client	Buy
15:26:11	\$ / R On 16-Mar-09			Currency Future	1	50,000	500.72	Client	Buy
15:42:54	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	19,916.80	Member	Buy
15:44:37	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Client	Sell
15:52:55	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>74</b>	<b>29,011,000</b>	<b>147,043.87</b>		
09:21:09	£ / R On 16-Mar-09			Currency Future	1	50,000	775.00	Client	Buy
09:46:54	£ / R On 16-Mar-09			Currency Future	1	3,000	46.53	Client	Buy
12:33:45	£ / R On 16-Mar-09			Currency Future	1	50,000	770.00	Client	Buy
13:38:51	£ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
13:39:35	£ / R On 16-Mar-09			Currency Future	1	3,000	46.20	Client	Buy
15:25:25	£ / R On 16-Mar-09			Currency Future	1	300,000	4,622.10	Client	Buy
15:40:52	£ / R On 16-Mar-09			Currency Future	1	1,500,000	22,965.00	Member	Buy
15:44:23	£ / R On 16-Mar-09			Currency Future	1	1,500,000	0.00	Client	Sell
15:52:32	£ / R On 16-Mar-09			Currency Future	1	10,000	153.28	Client	Buy
16:38:30	£ / R On 16-Mar-09			Currency Future	1	50,000	764.00	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>10</b>	<b>3,766,000</b>	<b>30,142.11</b>		
11:08:51	€ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
13:08:52	€ / R On 16-Mar-09			Currency Future	1	3,000	43.65	Client	Buy
14:56:10	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	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>3</b>	<b>18,000</b>	<b>43.65</b>		
08:53:04	R157 On 05-Feb-09			Bond Future	1	1,000,000	0.00	Client	Sell
08:53:04	R157 On 05-Feb-09			Bond Future	1	1,000,000	13,943.89	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>2,000,000</b>	<b>13,943.89</b>		
<b>Grand Total for all Instruments:</b>					<b>89</b>	<b>34,795,000</b>	<b>191,173.53</b>		