



Derivatives Matched Trades Report

Report for 17/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:56:04	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Member	Sell
09:19:27	\$ / R On 12-Jun-09			Currency Future	1	40,000	405.60	Client	Buy
09:19:54	\$ / R On 12-Jun-09			Currency Future	1	40,000	405.60	Client	Buy
09:23:03	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,012.95	Client	Buy
09:26:48	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:00:44	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	50,526.00	Client	Buy
10:02:21	\$ / R On 14-Dec-09			Currency Future	1	25,000	258.73	Member	Buy
10:08:30	\$ / R On 12-Jun-09			Currency Future	1	31,000	0.00	Client	Sell
10:33:32	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,143.10	Client	Buy
10:35:06	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
10:35:23	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:36:24	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	20,312.60	Client	Buy
11:11:57	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
11:20:33	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,207.30	Client	Buy
11:44:14	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.30	Client	Buy
11:44:14	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
12:03:04	\$ / R On 12-Jun-09			Currency Future	1	30,000	303.90	Client	Buy
12:14:45	\$ / R On 12-Jun-09			Currency Future	1	82,000	0.00	Client	Sell
12:14:45	\$ / R On 12-Jun-09			Currency Future	1	82,000	829.02	Member	Buy
12:17:22	\$ / R On 14-Sep-09			Currency Future	1	5,000	51.18	Client	Buy
12:17:22	\$ / R On 14-Sep-09			Currency Future	1	10,000	102.40	Client	Buy
12:27:11	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:24:06	\$ / R On 12-Jun-09			Currency Future	1	22,000	0.00	Client	Sell
14:25:39	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,142.60	Member	Buy
14:25:42	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,142.60	Member	Buy

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14:48:37	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
15:15:47	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:34:10	\$ / R On 12-Jun-09			Currency Future	1	20,000	203.27	Member	Buy
15:34:29	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
15:46:32	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:47:08	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:48:00	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,109.50	Client	Buy
16:02:09	\$ / R On 12-Jun-09			Currency Future	1	10,000	102.07	Client	Buy
16:46:51	\$ / R On 12-Jun-09			Currency Future	1	4,000	40.78	Client	Buy
16:47:11	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.20	Client	Buy
16:47:11	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
Total for \$ / R Currency Future:					36	24,673,000	125,410.68		
09:11:21	£ / R On 12-Jun-09			Currency Future	1	10,000	142.53	Client	Buy
12:17:22	£ / R On 14-Sep-09			Currency Future	1	5,000	72.25	Client	Buy
12:30:08	£ / R On 12-Jun-09			Currency Future	1	10,000	142.40	Client	Buy
14:30:37	£ / R On 12-Jun-09			Currency Future	1	50,000	710.00	Client	Buy
14:30:37	£ / R On 12-Jun-09			Currency Future	1	1,000	14.21	Client	Buy
16:44:15	£ / R On 12-Jun-09			Currency Future	1	236,000	3,372.44	Client	Buy
16:44:15	£ / R On 12-Jun-09			Currency Future	1	236,000	0.00	Member	Sell
Total for £ / R Currency Future:					7	548,000	4,453.83		
09:42:48	€ / R On 12-Jun-09			Currency Future	1	100,000	1,314.50	Client	Buy
Total for € / R Currency Future:					1	100,000	1,314.50		
09:58:28	R157 On 07-May-09			Bond Future	1	2,000,000	0.00	Client	Sell
09:58:28	R157 On 07-May-09			Bond Future	1	2,000,000	26,161.40	Member	Buy
Total for R157 Bond Future:					2	4,000,000	26,161.40		

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09:58:43	R204 On 07-May-09			Bond Future	1	1,000,000	10,192.50	Member	Buy
09:58:43	R204 On 07-May-09			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R204 Bond Future:					2	2,000,000	10,192.50		
Grand Total for all Instruments:					48	31,321,000	167,532.90		