



# Derivatives Matched Trades Report

Report for 02/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:01:29	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
09:01:35	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:15:05	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,344.00	Member	Buy
09:18:45	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,344.00	Member	Buy
09:18:55	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,344.00	Member	Buy
09:19:18	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,344.00	Member	Buy
09:21:11	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:28:32	\$ / R On 14-Sep-09			Currency Future	1	7,000	75.25	Client	Buy
09:32:09	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,334.00	Member	Buy
10:28:47	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
10:28:47	\$ / R On 16-Mar-09			Currency Future	1	4,000	41.24	Client	Buy
10:35:18	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.31	Client	Buy
10:40:33	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.00	Client	Buy
10:43:32	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.50	Client	Buy
10:43:32	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:37:50	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
11:41:45	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
14:29:04	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
14:34:07	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:35:27	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:37:38	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:38:14	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:40:29	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:41:13	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,838.00	Client	Buy
15:21:07	\$ / R On 16-Mar-09			Currency Future	1	60,000	0.00	Client	Sell

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15:21:29	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:21:29	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:30:19	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,304.45	Member	Buy
15:43:51	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:43:51	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.13	Client	Buy
15:44:38	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.14	Member	Buy
15:45:33	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:45:39	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:47:24	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
15:47:24	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,216.50	Client	Buy
16:06:46	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
16:06:57	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
16:07:37	\$ / R On 12-Jun-09			Currency Future	1	50,000	532.50	Client	Buy
16:07:37	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
16:07:57	\$ / R On 12-Jun-09			Currency Future	1	50,000	532.48	Client	Buy
16:08:06	\$ / R On 12-Jun-09			Currency Future	1	50,000	532.33	Client	Buy
16:08:14	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
16:08:53	\$ / R On 12-Jun-09			Currency Future	1	50,000	532.18	Client	Buy
16:09:04	\$ / R On 12-Jun-09			Currency Future	1	50,000	532.18	Client	Buy
16:09:20	\$ / R On 16-Mar-09			Currency Future	1	370,000	3,816.92	Member	Buy
16:10:19	\$ / R On 12-Jun-09			Currency Future	1	50,000	531.61	Client	Buy
16:25:47	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.05	Client	Buy
16:25:47	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
16:39:50	\$ / R On 12-Jun-09			Currency Future	1	50,000	531.23	Client	Buy
16:39:50	\$ / R On 12-Jun-09			Currency Future	1	50,000	530.50	Client	Buy
16:39:50	\$ / R On 12-Jun-09			Currency Future	1	50,000	531.00	Client	Buy
16:40:43	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
16:54:27	\$ / R On 16-Mar-09			Currency Future	1	370,000	0.00	Member	Sell

**Total for \$ / R Currency Future: 53 18,612,000 97,161.49**

15:44:52	£ / R On 16-Mar-09			Currency Future	1	2,000	29.47	Client	Buy
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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>1</b>	<b>2,000</b>	<b>29.47</b>		
15:15:21	GOVI On 05-Feb-09			jGovi	1	30,000	8,876.70		Buy
15:15:21	GOVI On 05-Feb-09			jGovi	1	30,000	0.00	Member	Sell
15:15:39	GOVI On 05-Feb-09			jGovi	1	1,410,000	417,204.90	Member	Buy
15:15:39	GOVI On 05-Feb-09			jGovi	1	1,410,000	0.00		Sell
15:16:01	GOVI On 07-May-09			jGovi	1	1,410,000	427,234.23		Buy
15:16:01	GOVI On 07-May-09			jGovi	1	1,410,000	0.00	Member	Sell
15:32:28	GOVI On 05-Feb-09			jGovi	1	1,040,000	311,399.92	Client	Buy
15:32:28	GOVI On 05-Feb-09			jGovi	1	1,040,000	0.00	Client	Sell
16:17:16	GOVI On 05-Feb-09			jGovi	1	20,000	0.00	Client	Sell
16:17:16	GOVI On 05-Feb-09			jGovi	1	20,000	6,198.24	Client	Buy
<b>Total for GOVI jGovi:</b>					<b>10</b>	<b>7,820,000</b>	<b>1,170,913.99</b>		
11:30:21	R157 On 05-Feb-09	8.25	Call	Option on Bond Future	1	35,000,000	0.00	Client	Buy
11:30:21	R157 On 05-Feb-09	8.25	Call	Option on Bond Future	1	35,000,000	0.00	Member	Sell
14:32:33	R157 On 05-Feb-09			Bond Future	1	39,600,000	540,506.58	Member	Buy
14:32:33	R157 On 05-Feb-09			Bond Future	1	39,600,000	0.00	Client	Sell
14:33:03	R157 On 07-May-09			Bond Future	1	39,600,000	526,812.70	Client	Buy
14:33:03	R157 On 07-May-09			Bond Future	1	39,600,000	0.00	Member	Sell
<b>Total for R157 Bond Future:</b>					<b>6</b>	<b>228,400,000</b>	<b>1,067,319.28</b>		
14:33:39	R186 On 05-Feb-09			Bond Future	1	15,000,000	0.00	Member	Sell
14:33:39	R186 On 05-Feb-09			Bond Future	1	15,000,000	188,567.30	Client	Buy
14:34:06	R186 On 07-May-09			Bond Future	1	15,000,000	0.00	Client	Sell
14:34:06	R186 On 07-May-09			Bond Future	1	15,000,000	193,571.61	Member	Buy
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>60,000,000</b>	<b>382,138.91</b>		
08:45:24	R206 On 07-May-09			Bond Future	1	16,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:45:24	R206 On 07-May-09			Bond Future	1	16,000,000	165,303.70	Client	Buy
<b>Total for R206 Bond Future:</b>					<b>2</b>	<b>32,000,000</b>	<b>165,303.70</b>		
08:44:52	R209 On 07-May-09			Bond Future	1	16,000,000	0.00	Client	Sell
08:44:52	R209 On 07-May-09			Bond Future	1	16,000,000	142,008.93	Member	Buy
11:36:44	R209 On 07-May-09			Bond Future	1	5,100,000	0.00	Member	Sell
11:36:44	R209 On 07-May-09			Bond Future	1	5,100,000	44,643.31	Client	Buy
11:38:08	R209 On 07-May-09			Bond Future	1	400,000	3,501.44	Client	Buy
11:38:08	R209 On 07-May-09			Bond Future	1	400,000	0.00	Client	Sell
<b>Total for R209 Bond Future:</b>					<b>6</b>	<b>43,000,000</b>	<b>190,153.68</b>		
09:51:02	ZAAD On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
11:42:02	ZAAD On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
12:00:55	ZAAD On 12-Jun-09			Currency Future	1	50,000	328.74	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>3</b>	<b>101,000</b>	<b>328.74</b>		
<b>Grand Total for all Instruments:</b>					<b>85</b>	<b>389,935,000</b>	<b>3,073,349.24</b>		