



# Derivatives Matched Trades Report

Report for 03/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:10:52	\$ / R On 14-Sep-09			Currency Future	1	8,000	62.94	Client	Buy
09:10:58	\$ / R On 15-Mar-10			Currency Future	1	5,000	40.69	Client	Buy
09:12:24	\$ / R On 15-Mar-10			Currency Future	1	10,000	0.00	Client	Sell
09:12:46	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.80	Member	Buy
09:13:36	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:20:13	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.71	Client	Buy
09:20:14	\$ / R On 14-Dec-09			Currency Future	1	20,000	159.80	Client	Buy
09:26:59	\$ / R On 14-Sep-09			Currency Future	1	50,000	391.00	Member	Buy
09:26:59	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
09:28:30	\$ / R On 14-Sep-09			Currency Future	1	305,000	2,387.36	Member	Buy
09:30:20	\$ / R On 15-Mar-10			Currency Future	1	19,000	0.00	Client	Sell
09:39:42	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
09:39:42	\$ / R On 14-Sep-09			Currency Future	1	50,000	391.55	Member	Buy
09:41:49	\$ / R On 14-Dec-09			Currency Future	1	20,000	159.86	Client	Buy
09:47:17	\$ / R On 14-Sep-09			Currency Future	1	305,000	0.00	Member	Sell
09:48:16	\$ / R On 14-Dec-09			Currency Future	1	4,000	31.92	Client	Buy
09:49:37	\$ / R On 14-Sep-09			Currency Future	1	305,000	0.00	Client	Sell
09:49:37	\$ / R On 14-Sep-09			Currency Future	1	305,000	2,384.31	Member	Buy
09:58:03	\$ / R On 15-Mar-10			Currency Future	1	100,000	810.80	Client	Buy
10:02:44	\$ / R On 14-Dec-09			Currency Future	1	17,000	135.52	Client	Buy
10:09:41	\$ / R On 14-Sep-09			Currency Future	1	7,000	54.85	Client	Buy
10:16:07	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.30	Client	Buy
10:25:48	\$ / R On 14-Sep-09			Currency Future	1	19,000	148.42	Member	Buy
10:26:30	\$ / R On 14-Sep-09			Currency Future	1	19,000	0.00	Member	Sell
10:29:03	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.81	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:29:23	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
10:42:53	\$ / R On 14-Dec-09			Currency Future	1	75,000	596.25	Client	Buy
10:44:02	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.24	Client	Buy
10:46:11	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.89	Client	Buy
10:51:49	\$ / R On 14-Dec-09			Currency Future	1	17,000	135.05	Client	Buy
10:54:03	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Client	Sell
10:54:03	\$ / R On 14-Sep-09			Currency Future	1	10,000	77.90	Client	Buy
10:54:03	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:54:03	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:54:03	\$ / R On 14-Sep-09			Currency Future	1	5,000	38.95	Client	Buy
10:56:07	\$ / R On 14-Dec-09			Currency Future	1	17,000	0.00	Member	Sell
10:57:53	\$ / R On 14-Dec-09			Currency Future	1	17,000	135.01	Member	Buy
11:35:42	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
11:35:42	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.80	Client	Buy
11:44:05	\$ / R On 14-Sep-09			Currency Future	1	35,000	273.18	Client	Buy
11:44:05	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Client	Sell
11:52:19	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.09	Member	Buy
12:05:26	\$ / R On 14-Sep-09			Currency Future	1	1,900,000	0.00	Member	Sell
12:31:40	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
13:22:18	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.36	Member	Buy
13:24:15	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
13:36:58	\$ / R On 14-Sep-09			Currency Future	1	7,800,000	60,690.24	Member	Buy
14:59:12	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	0.00	Member	Sell
14:59:12	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	43,230.00	Client	Buy
15:04:18	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.01	Client	Buy
15:04:18	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:37:31	\$ / R On 14-Sep-09			Currency Future	1	1,900,000	14,872.82	Client	Buy
15:37:52	\$ / R On 14-Sep-09			Currency Future	1	7,800,000	0.00	Client	Sell
15:38:12	\$ / R On 14-Dec-09			Currency Future	1	20,000	158.90	Client	Buy
15:38:25	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.01	Client	Buy
15:38:25	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:38:48	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.21	Client	Buy
15:38:55	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.60	Client	Buy
15:40:02	\$ / R On 14-Sep-09			Currency Future	1	50,000	390.75	Client	Buy
15:43:26	\$ / R On 14-Sep-09			Currency Future	1	475,000	0.00	Member	Sell
15:47:35	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Member	Sell

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16:05:09	\$ / R On 14-Sep-09			Currency Future	1	50,000	390.95	Client	Buy
16:05:15	\$ / R On 14-Sep-09			Currency Future	1	30,000	234.27	Client	Buy
16:14:54	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.41	Client	Buy
16:14:54	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.40	Client	Buy
16:15:44	\$ / R On 14-Sep-09			Currency Future	1	100,000	780.00	Client	Buy
16:16:22	\$ / R On 14-Dec-09			Currency Future	1	12,000	95.19	Client	Buy
16:17:13	\$ / R On 14-Sep-09			Currency Future	1	475,000	3,709.04	Client	Buy
16:21:32	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.62	Client	Buy
16:24:29	\$ / R On 14-Sep-09			Currency Future	1	65,000	0.00	Member	Sell
16:24:40	\$ / R On 15-Mar-10			Currency Future	1	500,000	0.00	Member	Sell
16:27:19	\$ / R On 14-Sep-09			Currency Future	1	65,000	507.71	Client	Buy
16:27:44	\$ / R On 15-Mar-10			Currency Future	1	500,000	4,029.35	Client	Buy
16:30:15	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
16:30:29	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.80	Client	Buy
16:31:34	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.39	Client	Buy
16:53:51	\$ / R On 14-Sep-09			Currency Future	1	50,000	389.32	Member	Buy
16:54:04	\$ / R On 14-Sep-09			Currency Future	1	50,000	389.44	Member	Buy
16:55:20	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.31	Client	Buy
16:56:28	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
16:56:50	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>81</b>	<b>35,022,000</b>	<b>139,068.06</b>		
11:49:32	£ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
13:22:24	£ / R On 14-Sep-09			Currency Future	1	7,000	91.75	Member	Buy
13:23:54	£ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Member	Sell
14:56:54	£ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
15:49:30	£ / R On 14-Dec-09			Currency Future	1	4,000	53.65	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>5</b>	<b>26,000</b>	<b>145.41</b>		
09:25:17	€ / R On 15-Mar-10			Currency Future	1	10,000	0.00	Client	Sell
09:30:21	€ / R On 15-Mar-10			Currency Future	1	23,000	0.00	Client	Sell
15:37:18	€ / R On 14-Sep-09			Currency Future	1	8,000	89.52	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:37:18	€ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
15:38:12	€ / R On 14-Sep-09			Currency Future	1	7,000	78.45	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>5</b>	<b>56,000</b>	<b>167.97</b>		
08:54:29	ALBI On 05-Nov-09			Index Future	1	770,000	0.00	Client	Sell
09:09:18	ALBI On 05-Nov-09			Index Future	1	770,000	0.00	Member	Buy
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>1,540,000</b>	<b>0.00</b>		
15:06:46	GOVI On 06-Aug-09			jGovi	1	4,860,000	1,427,182.74		Buy
15:06:46	GOVI On 06-Aug-09			jGovi	1	4,860,000	0.00	Member	Sell
15:07:15	GOVI On 05-Nov-09			jGovi	1	4,810,000	1,440,239.06	Member	Buy
15:07:15	GOVI On 05-Nov-09			jGovi	1	4,810,000	0.00		Sell
<b>Total for GOVI jGovi:</b>					<b>4</b>	<b>19,340,000</b>	<b>2,867,421.80</b>		
11:38:55	R157 On 06-Aug-09			Bond Future	1	35,000,000	0.00	Member	Sell
11:38:55	R157 On 06-Aug-09			Bond Future	1	35,000,000	454,271.97	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>70,000,000</b>	<b>454,271.97</b>		
<b>Grand Total for all Instruments:</b>					<b>99</b>	<b>125,984,000</b>	<b>3,461,075.20</b>		