



# Derivatives Matched Trades Report

Report for 03/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:39:32	\$ / R On 16-Mar-09			Currency Future	1	1,500,000	15,415.50	Member	Buy
08:39:32	\$ / R On 16-Mar-09			Currency Future	1	1,500,000	0.00	Client	Sell
08:55:17	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
08:55:17	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,284.50	Client	Buy
09:44:14	\$ / R On 16-Mar-09			Currency Future	1	112,000	1,148.31	Member	Buy
09:46:17	\$ / R On 16-Mar-09			Currency Future	1	112,000	0.00	Client	Sell
09:54:00	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,029.25	Client	Buy
09:54:00	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:58:42	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.53	Client	Buy
09:59:00	\$ / R On 16-Mar-09			Currency Future	1	60,000	615.75	Client	Buy
10:01:58	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.25	Client	Buy
10:02:10	\$ / R On 16-Mar-09			Currency Future	1	112,000	1,144.08	Member	Buy
10:10:48	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.40	Client	Buy
10:11:02	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.25	Client	Buy
10:57:12	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
10:58:39	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.73	Client	Buy
11:09:24	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:19:31	\$ / R On 16-Mar-09			Currency Future	1	112,000	0.00	Client	Sell
12:05:47	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
12:06:13	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
13:03:52	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.32	Client	Buy
14:27:09	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.50	Client	Buy
14:27:47	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
14:28:53	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.39	Member	Buy
14:32:47	\$ / R On 16-Mar-09			Currency Future	1	9,000	91.94	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:42:41	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,475.75	Member	Buy
14:45:24	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
15:11:31	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
15:17:43	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,575.75	Member	Buy
15:39:26	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:39:26	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,247.50	Member	Buy
15:46:50	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
15:48:01	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
15:48:05	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.46	Client	Buy
16:35:35	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,553.25	Member	Buy
16:38:22	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>36</b>	<b>22,848,000</b>	<b>117,237.40</b>		
14:36:29	ALBI On 07-May-09			Index Future	1	10,000	0.00	Client	Sell
14:36:29	ALBI On 07-May-09			Index Future	1	10,000	0.00	Member	Buy
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
13:14:19	GOVI On 05-Feb-09			jGovi	1	100,000	30,991.20	Client	Buy
13:14:19	GOVI On 05-Feb-09			jGovi	1	100,000	0.00	Client	Sell
13:16:53	GOVI On 05-Feb-09			jGovi	1	80,000	24,792.96	Client	Buy
13:16:53	GOVI On 05-Feb-09			jGovi	1	80,000	0.00	Client	Sell
<b>Total for GOVI jGovi:</b>					<b>4</b>	<b>360,000</b>	<b>55,784.16</b>		
16:58:57	R186 On 07-May-09			Bond Future	1	7,000,000	90,239.71	Member	Buy
16:58:57	R186 On 07-May-09			Bond Future	1	7,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>14,000,000</b>	<b>90,239.71</b>		
14:37:31	R203 On 07-May-09			Bond Future	1	200,000	0.00	Client	Sell
14:37:31	R203 On 07-May-09			Bond Future	1	200,000	2,082.20	Member	Buy

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Total for R203 Bond Future:					2	400,000	2,082.20		
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Grand Total for all Instruments:					46	37,628,000	265,343.47		
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