



Derivatives Matched Trades Report

Report for 14/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:29	\$ / R On 14-Dec-09			Currency Future	1	45,000	0.00	Member	Sell
09:02:42	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:03:12	\$ / R On 14-Dec-09			Currency Future	1	45,000	344.48	Client	Buy
09:03:51	\$ / R On 14-Dec-09			Currency Future	1	10,000	76.50	Client	Buy
09:10:34	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
09:11:42	\$ / R On 14-Dec-09			Currency Future	1	5,000,000	0.00	Member	Sell
09:12:13	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:13:03	\$ / R On 14-Sep-09			Currency Future	1	100,000	752.08	Member	Buy
09:16:39	\$ / R On 14-Dec-09			Currency Future	1	50,000	383.38	Client	Buy
09:22:24	\$ / R On 14-Dec-09			Currency Future	1	83,000	633.75	Member	Buy
09:22:24	\$ / R On 14-Dec-09			Currency Future	1	83,000	0.00	Client	Sell
09:25:58	\$ / R On 14-Dec-09			Currency Future	1	130,000	0.00	Member	Sell
09:26:31	\$ / R On 14-Dec-09			Currency Future	1	130,000	992.69	Client	Buy
09:32:16	\$ / R On 14-Sep-09			Currency Future	1	2,290,000	17,186.45	Member	Buy
09:32:47	\$ / R On 14-Dec-09			Currency Future	1	2,290,000	0.00	Member	Sell
09:33:21	\$ / R On 14-Sep-09			Currency Future	1	2,290,000	0.00	Member	Sell
09:33:58	\$ / R On 15-Mar-10			Currency Future	1	100,000	776.80	Client	Buy
09:35:01	\$ / R On 14-Dec-09			Currency Future	1	2,290,000	17,478.43	Member	Buy
09:36:17	\$ / R On 14-Sep-09			Currency Future	1	2,290,000	17,175.00	Member	Buy
09:36:17	\$ / R On 14-Sep-09			Currency Future	1	2,290,000	0.00	Client	Sell
09:39:29	\$ / R On 14-Dec-09			Currency Future	1	2,290,000	0.00	Member	Sell
09:39:29	\$ / R On 14-Dec-09			Currency Future	1	2,290,000	17,507.05	Client	Buy
09:43:30	\$ / R On 14-Dec-09			Currency Future	1	100,000	765.97	Client	Buy
09:43:54	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
09:49:20	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,820.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:49:20	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
09:49:40	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
09:49:40	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,820.00	Client	Buy
10:06:27	\$ / R On 14-Dec-09			Currency Future	1	5,000,000	38,366.00	Client	Buy
10:10:08	\$ / R On 14-Sep-09			Currency Future	1	150,000	1,124.25	Member	Buy
10:10:31	\$ / R On 14-Dec-09			Currency Future	1	150,000	0.00	Member	Sell
10:11:20	\$ / R On 14-Sep-09			Currency Future	1	150,000	0.00	Client	Sell
10:11:44	\$ / R On 14-Dec-09			Currency Future	1	150,000	1,143.38	Client	Buy
10:39:38	\$ / R On 14-Dec-09			Currency Future	1	750,000	0.00	Member	Sell
10:43:55	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
10:47:05	\$ / R On 14-Dec-09			Currency Future	1	8,000	61.31	Client	Buy
11:00:52	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
11:04:52	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
11:05:38	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,503.56	Member	Buy
11:12:06	\$ / R On 14-Sep-09			Currency Future	1	75,000	0.00	Member	Sell
11:12:24	\$ / R On 14-Dec-09			Currency Future	1	75,000	577.19	Member	Buy
11:15:37	\$ / R On 14-Dec-09			Currency Future	1	75,000	0.00	Client	Sell
11:15:52	\$ / R On 14-Sep-09			Currency Future	1	75,000	566.51	Client	Buy
11:22:50	\$ / R On 14-Dec-09			Currency Future	1	20,000	153.00	Client	Buy
11:25:16	\$ / R On 14-Dec-09			Currency Future	1	750,000	5,736.15	Client	Buy
11:25:58	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,915.05	Client	Buy
11:30:22	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,915.43	Client	Buy
11:32:13	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
11:32:30	\$ / R On 14-Dec-09			Currency Future	1	15,000	115.80	Member	Buy
11:44:35	\$ / R On 14-Sep-09			Currency Future	1	15,000	113.67	Client	Buy
11:44:51	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
11:51:48	\$ / R On 14-Sep-09			Currency Future	1	475,000	3,565.49	Member	Buy
11:52:23	\$ / R On 14-Sep-09			Currency Future	1	475,000	0.00	Client	Sell
11:55:22	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
11:55:50	\$ / R On 14-Dec-09			Currency Future	1	114,000	878.83	Member	Buy
11:55:50	\$ / R On 14-Dec-09			Currency Future	1	114,000	0.00	Client	Sell
11:56:17	\$ / R On 14-Dec-09			Currency Future	1	100,000	764.75	Client	Buy
12:01:20	\$ / R On 14-Dec-09			Currency Future	1	20,000	152.16	Member	Buy
12:02:15	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
12:11:29	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,913.80	Member	Buy
12:16:30	\$ / R On 14-Sep-09			Currency Future	1	125,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:18:10	\$ / R On 14-Dec-09			Currency Future	1	50,000	381.85	Client	Buy
12:38:10	\$ / R On 14-Sep-09			Currency Future	1	15,000	2.36	Client	Buy
13:00:20	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
13:56:18	\$ / R On 14-Sep-09			Currency Future	1	5,000	37.53	Client	Buy
13:56:24	\$ / R On 14-Dec-09			Currency Future	1	100,000	764.85	Client	Buy
13:56:24	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
13:56:26	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
13:56:35	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.62	Client	Buy
13:56:35	\$ / R On 14-Dec-09			Currency Future	1	10,000	76.23	Client	Buy
14:03:31	\$ / R On 14-Dec-09			Currency Future	1	20,000	152.50	Client	Buy
14:29:14	\$ / R On 14-Dec-09			Currency Future	1	260,000	0.00	Client	Sell
14:32:17	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
15:07:43	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
15:11:31	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.24	Client	Buy
15:31:37	\$ / R On 13-Dec-10	8.00	Call	Currency Future	1	2,200,000	0.00	Client	Sell
15:31:37	\$ / R On 13-Dec-10	8.00	Call	Currency Future	1	2,200,000	0.00	Member	Buy
15:33:04	\$ / R On 13-Dec-10	8.00	Call	Currency Future	1	250,000	0.00	Member	Buy
15:33:04	\$ / R On 13-Dec-10	8.00	Call	Currency Future	1	250,000	0.00	Client	Sell
15:33:38	\$ / R On 13-Dec-10	8.00	Call	Currency Future	1	50,000	0.00	Member	Buy
15:33:38	\$ / R On 13-Dec-10	8.00	Call	Currency Future	1	50,000	0.00	Client	Sell
15:34:33	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	2,200,000	0.00	Member	Sell
15:34:33	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	2,200,000	0.00	Client	Buy
15:35:10	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	250,000	0.00	Client	Buy
15:35:10	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	250,000	0.00	Member	Sell
15:36:09	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	50,000	0.00	Member	Sell
15:36:09	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	50,000	0.00	Client	Buy
15:51:36	\$ / R On 14-Dec-09			Currency Future	1	40,000	304.20	Client	Buy
15:51:55	\$ / R On 14-Dec-09			Currency Future	1	15,000	114.00	Client	Buy
15:51:57	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.20	Client	Buy
16:00:47	\$ / R On 14-Dec-09			Currency Future	1	670,000	0.00	Member	Sell
16:09:25	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,795.55	Member	Buy
16:09:55	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
16:23:02	\$ / R On 14-Dec-09			Currency Future	1	670,000	5,074.58	Client	Buy
16:23:18	\$ / R On 14-Dec-09			Currency Future	1	10,000	76.16	Client	Buy
16:24:59	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
16:29:58	\$ / R On 14-Dec-09			Currency Future	1	10,000	76.05	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:35:05	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.00	Client	Buy
16:35:05	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:35:17	\$ / R On 14-Dec-09			Currency Future	1	65,000	494.00	Client	Buy
16:43:08	\$ / R On 14-Dec-09			Currency Future	1	740,000	0.00	Member	Sell
16:47:44	\$ / R On 14-Dec-09			Currency Future	1	740,000	5,626.81	Client	Buy
16:51:28	\$ / R On 14-Dec-09			Currency Future	1	100,000	760.38	Member	Buy
16:53:30	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
16:53:42	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.90	Client	Buy
Total for \$ / R Currency Future:					105	52,127,000	160,167.90		
10:40:30	£ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
10:44:19	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
11:25:36	£ / R On 14-Dec-09			Currency Future	1	500,000	6,333.80	Client	Buy
11:29:25	£ / R On 14-Dec-09			Currency Future	1	250,000	3,170.33	Client	Buy
13:46:56	£ / R On 15-Mar-10			Currency Future	1	200,000	0.00	Member	Sell
13:47:54	£ / R On 15-Mar-10			Currency Future	1	200,000	2,567.72	Client	Buy
16:24:33	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
16:30:11	£ / R On 14-Dec-09			Currency Future	1	20,000	252.43	Client	Buy
Total for £ / R Currency Future:					8	1,940,000	12,324.28		
09:08:32	€ / R On 15-Mar-10			Currency Future	1	220,000	0.00	Member	Sell
09:10:03	€ / R On 15-Mar-10			Currency Future	1	220,000	2,491.08	Client	Buy
15:20:24	€ / R On 14-Dec-09			Currency Future	1	5,000	55.43	Client	Buy
Total for € / R Currency Future:					3	445,000	2,546.51		
15:48:55	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Member	Buy
15:48:55	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future:					2	20,000	0.00		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:41:57	R157 On 05-Nov-09			Bond Future	1	39,000,000	494,370.40	Member	Buy
16:45:34	R157 On 05-Nov-09			Bond Future	1	39,000,000	0.00	Member	Sell
Total for R157 Bond Future:					2	78,000,000	494,370.40		
15:49:36	R204 On 05-Nov-09			Bond Future	1	13,000,000	0.00	Member	Sell
15:49:36	R204 On 05-Nov-09			Bond Future	1	13,000,000	129,307.35	Client	Buy
Total for R204 Bond Future:					2	26,000,000	129,307.35		
09:10:21	ZAAD On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
10:55:14	ZAAD On 14-Sep-09			Currency Future	1	99,000,000	637,560.00	Member	Buy
10:55:47	ZAAD On 14-Sep-09			Currency Future	1	42,800,000	275,632.00	Member	Buy
10:56:43	ZAAD On 14-Sep-09			Currency Future	1	1,400,000	0.00	Member	Sell
11:20:14	ZAAD On 14-Sep-09			Currency Future	1	99,000,000	0.00	Client	Sell
11:20:48	ZAAD On 14-Sep-09			Currency Future	1	42,800,000	0.00	Client	Sell
11:31:00	ZAAD On 14-Sep-09			Currency Future	1	1,400,000	9,016.00	Client	Buy
11:54:31	ZAAD On 14-Sep-09			Currency Future	1	15,000	96.25	Member	Buy
11:56:37	ZAAD On 14-Dec-09			Currency Future	1	15,000	0.00	Member	Sell
11:57:03	ZAAD On 14-Dec-09			Currency Future	1	50,000	325.03	Client	Buy
11:57:23	ZAAD On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
11:57:48	ZAAD On 14-Dec-09			Currency Future	1	15,000	97.38	Client	Buy
Total for ZAAD Currency Future:					12	286,560,000	922,726.65		
Grand Total for all Instruments:					134	445,092,000	1,721,443.08		