



# Derivatives Matched Trades Report

Report for 15/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:34	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,273.40	Member	Buy
09:10:58	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Client	Sell
09:31:19	\$ / R On 14-Dec-09			Currency Future	1	6,000	45.54	Client	Buy
09:34:29	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
09:34:29	\$ / R On 14-Dec-09			Currency Future	1	8,000	60.64	Client	Buy
09:57:56	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.85	Client	Buy
10:01:10	\$ / R On 14-Dec-09			Currency Future	1	292,000	2,213.36	Client	Buy
10:02:07	\$ / R On 14-Dec-09			Currency Future	1	15,000	113.27	Member	Buy
10:07:28	\$ / R On 15-Mar-10			Currency Future	1	200,000	1,537.70	Client	Buy
10:10:04	\$ / R On 14-Dec-09			Currency Future	1	15,000	113.40	Client	Buy
10:11:42	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:13:58	\$ / R On 15-Mar-10			Currency Future	1	100,000	0.00	Member	Sell
10:21:34	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
10:23:08	\$ / R On 14-Dec-09			Currency Future	1	7,000	52.85	Client	Buy
10:24:00	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
10:24:00	\$ / R On 14-Dec-09			Currency Future	1	4,000	30.08	Client	Buy
10:24:00	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.64	Client	Buy
10:25:22	\$ / R On 14-Dec-09			Currency Future	1	114,000	856.71	Member	Buy
10:25:29	\$ / R On 14-Dec-09			Currency Future	1	55,000	413.22	Member	Buy
10:25:41	\$ / R On 14-Dec-09			Currency Future	1	45,000	338.04	Member	Buy
10:26:47	\$ / R On 14-Dec-09			Currency Future	1	114,000	0.00	Member	Sell
10:27:05	\$ / R On 14-Dec-09			Currency Future	1	55,000	0.00	Client	Sell
10:27:48	\$ / R On 14-Dec-09			Currency Future	1	45,000	0.00	Client	Sell
10:28:02	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
10:28:26	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:28:38	\$ / R On 14-Dec-09			Currency Future	1	170,000	0.00	Member	Sell
10:28:44	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:29:42	\$ / R On 14-Dec-09			Currency Future	1	670,000	5,027.55	Member	Buy
10:29:58	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
10:29:59	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
10:30:17	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
10:32:03	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,773.70	Member	Buy
10:32:46	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,544.70	Member	Buy
10:32:56	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:33:02	\$ / R On 14-Dec-09			Currency Future	1	130,000	0.00	Member	Sell
10:33:19	\$ / R On 14-Dec-09			Currency Future	1	20,000	150.40	Client	Buy
10:33:19	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
10:33:34	\$ / R On 14-Dec-09			Currency Future	1	130,000	979.81	Client	Buy
10:34:28	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,529.40	Member	Buy
10:34:49	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:34:49	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.60	Client	Buy
10:34:58	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.60	Client	Buy
10:34:58	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:35:15	\$ / R On 14-Dec-09			Currency Future	1	6,000	45.01	Member	Buy
10:36:47	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:37:30	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:38:50	\$ / R On 14-Dec-09			Currency Future	1	35,000	0.00	Client	Sell
10:44:08	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.10	Client	Buy
10:44:08	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:46:15	\$ / R On 15-Mar-10			Currency Future	1	100,000	771.57	Client	Buy
10:46:17	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:46:39	\$ / R On 14-Dec-09			Currency Future	1	670,000	0.00	Client	Sell
10:47:00	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.27	Client	Buy
10:47:13	\$ / R On 14-Dec-09			Currency Future	1	29,000	0.00	Client	Sell
10:47:15	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
10:48:41	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
10:49:03	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.71	Client	Buy
10:50:32	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.04	Member	Buy
10:51:48	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:51:48	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.46	Client	Buy
10:55:55	\$ / R On 14-Dec-09			Currency Future	1	170,000	1,282.65	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:59:57	\$ / R On 14-Dec-09			Currency Future	1	50,000	376.57	Member	Buy
11:04:08	\$ / R On 15-Mar-10			Currency Future	1	260,000	0.00	Member	Sell
11:16:22	\$ / R On 14-Dec-09			Currency Future	1	170,000	0.00	Client	Sell
11:16:22	\$ / R On 14-Dec-09			Currency Future	1	170,000	1,282.65	Client	Buy
11:33:09	\$ / R On 14-Dec-09			Currency Future	1	175,000	0.00	Client	Sell
11:33:38	\$ / R On 14-Dec-09			Currency Future	1	50,000	376.32	Member	Buy
11:35:25	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,765.50	Client	Buy
11:37:22	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.73	Client	Buy
11:37:22	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:44:44	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.59	Client	Buy
11:44:44	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
12:01:36	\$ / R On 14-Dec-09			Currency Future	1	400,000	3,013.72	Member	Buy
12:03:36	\$ / R On 14-Dec-09			Currency Future	1	400,000	0.00	Client	Sell
12:17:01	\$ / R On 14-Jun-10			Currency Future	1	25,000	195.00	Client	Buy
12:30:13	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,765.50	Member	Buy
12:32:18	\$ / R On 14-Dec-09			Currency Future	1	4,000	30.12	Client	Buy
12:32:18	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:32:18	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.53	Client	Buy
12:32:18	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
12:32:30	\$ / R On 15-Mar-10			Currency Future	1	500,000	0.00	Member	Sell
12:34:09	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
12:34:27	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:34:27	\$ / R On 14-Dec-09			Currency Future	1	163,000	1,231.87	Member	Buy
12:34:27	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:34:27	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.73	Member	Buy
12:34:27	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.55	Member	Buy
12:34:27	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.65	Member	Buy
12:34:27	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:34:37	\$ / R On 15-Mar-10			Currency Future	1	500,000	3,828.10	Client	Buy
12:55:25	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.53	Client	Buy
12:58:46	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.06	Client	Buy
13:00:47	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
13:13:52	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
13:13:52	\$ / R On 14-Dec-09			Currency Future	1	15,000	112.85	Client	Buy
13:35:16	\$ / R On 14-Dec-09			Currency Future	1	7,000	52.71	Member	Buy
13:36:03	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:52:42	\$ / R On 15-Mar-10			Currency Future	1	100,000	767.95	Client	Buy
14:20:53	\$ / R On 15-Mar-10			Currency Future	1	260,000	1,995.29	Client	Buy
14:30:09	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.65	Client	Buy
14:30:11	\$ / R On 14-Dec-09			Currency Future	1	20,000	150.40	Client	Buy
14:30:11	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.04	Client	Buy
14:30:11	\$ / R On 14-Dec-09			Currency Future	1	21,000	157.92	Client	Buy
14:47:41	\$ / R On 15-Mar-10			Currency Future	1	250,000	0.00	Member	Sell
14:50:33	\$ / R On 15-Mar-10			Currency Future	1	250,000	1,918.68	Client	Buy
14:51:35	\$ / R On 15-Mar-10			Currency Future	1	10,000	0.00	Client	Sell
15:05:43	\$ / R On 14-Dec-09	7.75	Put	Currency Future	1	100,000	0.00	Member	Buy
15:06:38	\$ / R On 14-Dec-09	7.90	Put	Currency Future	1	100,000	0.00	Member	Sell
15:07:44	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	100,000	0.00	Member	Sell
15:08:20	\$ / R On 14-Dec-09	8.05	Call	Currency Future	1	100,000	0.00	Member	Buy
15:08:45	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.31	Member	Buy
15:10:03	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
15:19:45	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.13	Member	Buy
15:20:25	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
15:29:36	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.54	Client	Buy
15:39:14	\$ / R On 14-Dec-09			Currency Future	1	7,000	52.78	Client	Buy
15:39:29	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.54	Client	Buy
15:42:04	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
15:42:44	\$ / R On 14-Dec-09	7.75	Put	Currency Future	1	100,000	0.00	Client	Sell
15:43:10	\$ / R On 14-Dec-09	7.90	Put	Currency Future	1	100,000	0.00	Client	Buy
15:43:30	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	100,000	0.00	Client	Buy
15:43:52	\$ / R On 14-Dec-09	8.05	Call	Currency Future	1	100,000	0.00	Client	Sell
15:47:51	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.33	Client	Buy
15:48:05	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
16:21:53	\$ / R On 15-Mar-10			Currency Future	1	15,000	115.14	Client	Buy
16:23:13	\$ / R On 14-Dec-09			Currency Future	1	100,000	757.02	Client	Buy
16:26:40	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.45	Client	Buy
16:30:58	\$ / R On 14-Dec-09			Currency Future	1	20,000	150.99	Client	Buy
16:31:22	\$ / R On 15-Mar-10			Currency Future	1	1,000	7.67	Client	Buy
16:44:08	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
16:46:44	\$ / R On 14-Dec-09			Currency Future	1	50,000	377.04	Client	Buy

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>131</b>	<b>16,169,000</b>	<b>60,629.37</b>		
10:01:10	£ / R On 14-Dec-09			Currency Future	1	5,000	62.88	Client	Buy
10:14:06	£ / R On 14-Dec-09			Currency Future	1	230,000	0.00	Member	Sell
10:14:06	£ / R On 14-Dec-09			Currency Future	1	230,000	2,888.80	Client	Buy
10:20:07	£ / R On 14-Dec-09			Currency Future	1	30,000	376.50	Client	Buy
10:31:56	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:59:42	£ / R On 14-Dec-09			Currency Future	1	50,000	625.84	Member	Buy
11:29:34	£ / R On 14-Dec-09			Currency Future	1	10,000	125.04	Client	Buy
11:32:19	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
11:45:16	£ / R On 14-Dec-09			Currency Future	1	5,000	62.45	Client	Buy
12:00:22	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
12:00:22	£ / R On 14-Dec-09			Currency Future	1	10,000	124.50	Client	Buy
12:20:09	£ / R On 14-Dec-09			Currency Future	1	5,000	62.25	Client	Buy
12:24:54	£ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:41:46	£ / R On 14-Dec-09			Currency Future	1	5,000	62.10	Client	Buy
12:43:40	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
12:58:26	£ / R On 14-Dec-09			Currency Future	1	80,000	0.00	Member	Sell
13:01:52	£ / R On 14-Dec-09			Currency Future	1	80,000	995.60	Client	Buy
13:59:33	£ / R On 14-Dec-09			Currency Future	1	50,000	620.70	Member	Buy
14:19:12	£ / R On 14-Dec-09			Currency Future	1	10,000	124.33	Client	Buy
14:30:11	£ / R On 14-Dec-09			Currency Future	1	8,000	99.20	Client	Buy
14:30:11	£ / R On 14-Dec-09			Currency Future	1	5,000	62.00	Client	Buy
15:59:21	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
15:59:21	£ / R On 14-Dec-09			Currency Future	1	250,000	3,115.63	Client	Buy
16:19:43	£ / R On 14-Jun-10			Currency Future	1	500,000	0.00	Member	Sell
16:24:02	£ / R On 14-Jun-10			Currency Future	1	500,000	6,416.50	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>25</b>	<b>2,524,000</b>	<b>15,824.29</b>		
09:32:13	€ / R On 15-Mar-10			Currency Future	1	32,000	360.00	Client	Buy
09:45:48	€ / R On 14-Dec-09			Currency Future	1	10,000	110.73	Client	Buy
10:29:19	€ / R On 14-Dec-09			Currency Future	1	175,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:29:19	€ / R On 14-Dec-09			Currency Future	1	175,000	1,943.38	Client	Buy
10:33:20	€ / R On 14-Dec-09			Currency Future	1	11,000	0.00	Client	Sell
11:41:26	€ / R On 14-Dec-09			Currency Future	1	10,000	110.37	Client	Buy
14:30:08	€ / R On 14-Dec-09			Currency Future	1	5,000	55.00	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>7</b>	<b>418,000</b>	<b>2,579.48</b>		
12:38:02	R157 On 05-Nov-09			Bond Future	1	85,000,000	0.00	Member	Sell
14:06:24	R157 On 05-Nov-09			Bond Future	1	85,000,000	1,077,159.44	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>170,000,000</b>	<b>1,077,159.44</b>		
14:08:06	R186 On 05-Nov-09			Bond Future	1	90,000,000	0.00	Member	Sell
14:12:35	R186 On 05-Nov-09			Bond Future	1	90,000,000	1,076,324.40	Member	Buy
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>180,000,000</b>	<b>1,076,324.40</b>		
14:07:31	R206 On 05-Nov-09			Bond Future	1	112,000,000	0.00	Member	Sell
14:13:03	R206 On 05-Nov-09			Bond Future	1	112,000,000	1,117,201.57	Member	Buy
<b>Total for R206 Bond Future:</b>					<b>2</b>	<b>224,000,000</b>	<b>1,117,201.57</b>		
12:18:23	ZAAD On 14-Dec-09			Currency Future	1	20,000	128.80	Member	Buy
12:40:10	ZAAD On 14-Dec-09			Currency Future	1	1,000	6.44	Client	Buy
14:30:10	ZAAD On 15-Mar-10			Currency Future	1	20,000	129.40	Member	Buy
14:34:20	ZAAD On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
14:49:03	ZAAD On 14-Dec-09			Currency Future	1	200,000	1,283.80	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>5</b>	<b>441,000</b>	<b>1,548.44</b>		
<b>Grand Total for all Instruments:</b>					<b>174</b>	<b>593,552,000</b>	<b>3,351,266.98</b>		