



Derivatives Matched Trades Report

Report for 17/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:01:02	\$ / R On 14-Dec-09			Currency Future	1	2,962,000	0.00	Member	Sell
09:02:07	\$ / R On 14-Dec-09			Currency Future	1	2,962,000	22,021.58	Member	Buy
09:05:30	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.44	Client	Buy
09:05:33	\$ / R On 14-Dec-09			Currency Future	1	15,000	111.57	Client	Buy
09:07:01	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.44	Client	Buy
09:08:32	\$ / R On 14-Dec-09			Currency Future	1	12,000	89.26	Client	Buy
09:08:53	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
09:11:47	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:17:21	\$ / R On 15-Mar-10			Currency Future	1	4,000	0.00	Client	Sell
09:22:16	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.10	Client	Buy
09:22:16	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
09:22:16	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:22:16	\$ / R On 14-Dec-09			Currency Future	1	20,000	148.40	Client	Buy
09:22:17	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.26	Client	Buy
09:22:17	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:22:54	\$ / R On 14-Dec-09			Currency Future	1	36,000	0.00	Client	Sell
09:23:09	\$ / R On 15-Mar-10			Currency Future	1	200,000	0.00	Member	Sell
09:23:53	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:24:45	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:25:35	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:25:35	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.43	Client	Buy
09:28:24	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.43	Client	Buy
09:28:24	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:29:17	\$ / R On 14-Dec-09			Currency Future	1	16,000	0.00	Client	Sell
09:29:26	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:35:06	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.43	Client	Buy
09:35:06	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:41:38	\$ / R On 14-Dec-09			Currency Future	1	400,000	0.00	Member	Sell
09:42:04	\$ / R On 14-Dec-09			Currency Future	1	400,000	2,983.20	Client	Buy
09:42:35	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Member	Sell
09:42:48	\$ / R On 14-Dec-09			Currency Future	1	15,000	111.87	Client	Buy
09:43:25	\$ / R On 14-Dec-09			Currency Future	1	24,000	0.00	Member	Sell
09:43:37	\$ / R On 14-Dec-09			Currency Future	1	24,000	178.99	Client	Buy
09:45:06	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:45:17	\$ / R On 14-Dec-09			Currency Future	1	20,000	149.26	Client	Buy
09:50:35	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:03:26	\$ / R On 14-Dec-09			Currency Future	1	15,000	111.75	Client	Buy
10:03:26	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
10:04:36	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.50	Client	Buy
10:04:36	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:13:24	\$ / R On 14-Dec-09			Currency Future	1	100,000	742.27	Client	Buy
10:13:53	\$ / R On 15-Mar-10			Currency Future	1	200,000	1,518.44	Client	Buy
10:15:28	\$ / R On 14-Jun-10			Currency Future	1	15,000	115.50	Client	Buy
10:31:50	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:35:46	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:35:46	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.28	Client	Buy
10:39:38	\$ / R On 14-Dec-09			Currency Future	1	36,000	0.00	Member	Sell
10:47:16	\$ / R On 14-Dec-09			Currency Future	1	36,000	269.08	Client	Buy
11:03:40	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.46	Member	Buy
11:04:31	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
11:13:00	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
11:13:00	\$ / R On 14-Dec-09			Currency Future	1	9,000	67.05	Client	Buy
11:20:52	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.50	Client	Buy
11:20:52	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
11:22:56	\$ / R On 14-Dec-09			Currency Future	1	7,000	52.15	Client	Buy
11:22:56	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
11:23:14	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
11:23:14	\$ / R On 14-Dec-09			Currency Future	1	7,000	52.15	Client	Buy
11:37:01	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.70	Client	Buy
11:37:01	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
11:39:54	\$ / R On 14-Dec-09			Currency Future	1	120,000	896.40	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:51:48	\$ / R On 14-Dec-09			Currency Future	1	128,000	0.00	Member	Sell
12:10:53	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:10:53	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.25	Client	Buy
12:11:28	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.95	Client	Buy
12:19:36	\$ / R On 14-Jun-10	8.25	Call	Currency Future	1	140,000	0.00	Member	Sell
12:20:45	\$ / R On 14-Jun-10	8.30	Call	Currency Future	1	140,000	0.00	Member	Buy
12:26:11	\$ / R On 13-Dec-10	8.55	Call	Currency Future	1	117,000	0.00	Member	Sell
12:28:09	\$ / R On 13-Dec-10	8.60	Call	Currency Future	1	117,000	0.00	Member	Buy
12:35:51	\$ / R On 14-Dec-09			Currency Future	1	80,000	0.00	Member	Sell
12:36:58	\$ / R On 14-Dec-09			Currency Future	1	80,000	598.39	Client	Buy
12:40:41	\$ / R On 14-Jun-10	8.25	Call	Currency Future	1	140,000	0.00	Client	Buy
12:41:00	\$ / R On 14-Jun-10	8.30	Call	Currency Future	1	140,000	0.00	Client	Sell
12:41:14	\$ / R On 13-Dec-10	8.55	Call	Currency Future	1	117,000	0.00	Client	Buy
12:41:28	\$ / R On 13-Dec-10	8.60	Call	Currency Future	1	117,000	0.00	Client	Sell
12:51:24	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Member	Sell
13:04:10	\$ / R On 14-Dec-09			Currency Future	1	50,000	373.85	Client	Buy
13:24:00	\$ / R On 14-Dec-09			Currency Future	1	50,000	371.14	Member	Buy
13:26:15	\$ / R On 14-Dec-09	7.45	Put	Currency Future	1	10,000	0.00	Member	Buy
13:31:23	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
13:38:05	\$ / R On 14-Dec-09			Currency Future	1	128,000	954.88	Client	Buy
13:38:25	\$ / R On 14-Dec-09	7.45	Put	Currency Future	1	10,000	0.00	Client	Sell
13:50:13	\$ / R On 14-Dec-09			Currency Future	1	100,000	746.85	Client	Buy
13:50:46	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.70	Client	Buy
13:50:49	\$ / R On 14-Dec-09			Currency Future	1	100,000	746.39	Client	Buy
13:53:00	\$ / R On 14-Dec-09			Currency Future	1	535,000	0.00	Client	Sell
13:53:00	\$ / R On 14-Dec-09			Currency Future	1	535,000	3,992.44	Member	Buy
14:26:34	\$ / R On 14-Dec-09			Currency Future	1	68,000	508.98	Client	Buy
14:26:34	\$ / R On 14-Dec-09			Currency Future	1	68,000	0.00	Member	Sell
14:27:08	\$ / R On 14-Dec-09			Currency Future	1	272,000	0.00	Member	Sell
14:27:08	\$ / R On 14-Dec-09			Currency Future	1	272,000	2,035.92	Client	Buy
14:40:41	\$ / R On 14-Dec-09			Currency Future	1	82,000	613.73	Member	Buy
14:54:08	\$ / R On 14-Dec-09			Currency Future	1	82,000	0.00	Member	Sell
15:13:34	\$ / R On 14-Dec-09	8.35	Call	Currency Future	1	25,000	0.00	Member	Buy
15:14:11	\$ / R On 14-Dec-09	7.45	Call	Currency Future	1	21,000	0.00	Member	Sell
15:27:34	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
15:27:58	\$ / R On 14-Dec-09			Currency Future	1	25,000	187.63	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:50:39	\$ / R On 14-Dec-09			Currency Future	1	50,000	374.50	Client	Buy
15:50:39	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
15:51:03	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
15:51:51	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
15:51:51	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.90	Client	Buy
15:52:25	\$ / R On 14-Dec-09	8.35	Call	Currency Future	1	25,000	0.00	Client	Sell
15:53:06	\$ / R On 14-Dec-09	7.45	Call	Currency Future	1	21,000	0.00	Client	Buy
15:53:36	\$ / R On 14-Dec-09			Currency Future	1	220,000	0.00	Member	Sell
15:53:36	\$ / R On 14-Dec-09			Currency Future	1	220,000	1,652.75	Client	Buy
15:54:12	\$ / R On 14-Dec-09			Currency Future	1	110,000	826.38	Client	Buy
15:54:12	\$ / R On 14-Dec-09			Currency Future	1	110,000	0.00	Member	Sell
15:54:39	\$ / R On 14-Dec-09			Currency Future	1	170,000	0.00	Member	Sell
15:54:39	\$ / R On 14-Dec-09			Currency Future	1	170,000	1,277.13	Client	Buy
15:55:26	\$ / R On 14-Dec-09			Currency Future	1	70,000	525.88	Client	Buy
15:55:26	\$ / R On 14-Dec-09			Currency Future	1	70,000	0.00	Member	Sell
16:05:52	\$ / R On 14-Dec-09			Currency Future	1	40,000	298.78	Member	Buy
16:07:27	\$ / R On 14-Dec-09			Currency Future	1	20,000	149.59	Client	Buy
16:07:28	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
16:09:25	\$ / R On 14-Dec-09			Currency Future	1	120,000	0.00	Member	Sell
16:11:22	\$ / R On 14-Dec-09			Currency Future	1	120,000	900.59	Client	Buy
16:19:06	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
16:19:06	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.49	Client	Buy
16:26:51	\$ / R On 14-Dec-09			Currency Future	1	39,000	0.00	Client	Sell
16:28:59	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:37:42	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:37:42	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.20	Client	Buy
16:39:21	\$ / R On 14-Dec-09			Currency Future	1	90,000	676.80	Client	Buy
16:39:21	\$ / R On 14-Dec-09			Currency Future	1	90,000	0.00	Client	Sell
16:58:57	\$ / R On 14-Dec-09			Currency Future	1	105,000	788.15	Client	Buy
16:58:57	\$ / R On 14-Dec-09			Currency Future	1	105,000	0.00	Member	Sell
16:59:25	\$ / R On 14-Dec-09			Currency Future	1	75,000	0.00	Member	Sell
16:59:25	\$ / R On 14-Dec-09			Currency Future	1	75,000	562.97	Client	Buy
Total for \$ / R Currency Future:					129	14,455,000	49,499.06		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:19:27	£ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Client	Sell
11:51:24	£ / R On 14-Dec-09			Currency Future	1	39,000	0.00	Member	Sell
13:37:49	£ / R On 14-Dec-09			Currency Future	1	39,000	481.23	Client	Buy
14:42:17	£ / R On 14-Dec-09			Currency Future	1	5,000	61.95	Client	Buy
15:01:42	£ / R On 14-Dec-09			Currency Future	1	500,000	6,179.05	Member	Buy
15:25:03	£ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
15:25:25	£ / R On 14-Dec-09			Currency Future	1	500,000	6,172.45	Member	Buy
15:56:05	£ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
Total for £ / R Currency Future:					8	2,143,000	12,894.68		
11:00:05	€ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:41:21	€ / R On 14-Dec-09			Currency Future	1	175,000	1,923.25	Client	Buy
12:41:21	€ / R On 14-Dec-09			Currency Future	1	175,000	0.00	Member	Sell
13:19:41	€ / R On 15-Mar-10			Currency Future	1	75,000	0.00	Member	Sell
13:38:26	€ / R On 15-Mar-10			Currency Future	1	75,000	839.69	Client	Buy
15:27:06	€ / R On 15-Mar-10			Currency Future	1	70,000	782.31	Member	Buy
15:35:59	€ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
15:50:52	€ / R On 14-Dec-09			Currency Future	1	50,000	553.18	Client	Buy
15:50:58	€ / R On 15-Mar-10			Currency Future	1	70,000	0.00	Client	Sell
Total for € / R Currency Future:					9	696,000	4,098.42		
10:26:20	R157 On 05-Nov-09			Bond Future	1	39,000,000	494,370.40	Member	Buy
10:42:14	R157 On 05-Nov-09			Bond Future	1	39,000,000	0.00	Client	Sell
10:54:34	R157 On 05-Nov-09			Bond Future	1	7,300,000	92,663.46	Member	Buy
11:12:41	R157 On 05-Nov-09			Bond Future	1	5,100,000	64,778.01	Member	Buy
11:13:34	R157 On 05-Nov-09			Bond Future	1	5,100,000	0.00	Member	Sell
13:45:20	R157 On 05-Nov-09			Bond Future	1	7,300,000	0.00	Member	Sell
16:53:44	R157 On 05-Nov-09			Bond Future	1	3,000,000	38,087.23	Member	Buy
16:59:14	R157 On 05-Nov-09			Bond Future	1	3,000,000	0.00	Client	Sell
Total for R157 Bond Future:					8	108,800,000	689,899.09		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:12:42	R208 On 05-Nov-09			Bond Future	1	11,700,000	101,533.84	Member	Buy
11:14:15	R208 On 05-Nov-09			Bond Future	1	11,700,000	0.00	Member	Sell
Total for R208 Bond Future:					2	23,400,000	101,533.84		
11:12:58	R209 On 05-Nov-09			Bond Future	1	7,000,000	56,048.31	Member	Buy
11:14:36	R209 On 05-Nov-09			Bond Future	1	7,000,000	0.00	Member	Sell
Total for R209 Bond Future:					2	14,000,000	56,048.31		
Grand Total for all Instruments:					158	163,494,000	913,973.40		