



Derivatives Matched Trades Report

Report for 09/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:25	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:07:57	\$ / R On 14-Dec-09			Currency Future	1	100,000	750.88	Member	Buy
09:09:45	\$ / R On 14-Jun-10			Currency Future	1	5,000	38.84	Client	Buy
09:34:03	\$ / R On 14-Dec-09			Currency Future	1	15,000	112.25	Client	Buy
10:11:11	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.07	Client	Buy
10:51:43	\$ / R On 14-Dec-09			Currency Future	1	100,000	749.35	Client	Buy
11:05:23	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.45	Client	Buy
11:23:25	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.44	Client	Buy
11:23:25	\$ / R On 14-Dec-09			Currency Future	1	50,000	374.00	Client	Buy
11:54:01	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.46	Client	Buy
11:59:36	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
12:02:22	\$ / R On 14-Dec-09			Currency Future	1	53,000	0.00	Member	Sell
12:03:33	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
12:21:55	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.91	Client	Buy
12:21:55	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
12:21:55	\$ / R On 14-Dec-09			Currency Future	1	19,000	0.00	Client	Sell
13:32:02	\$ / R On 14-Dec-09			Currency Future	1	9,000	67.10	Client	Buy
13:33:07	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.90	Client	Buy
13:57:58	\$ / R On 15-Mar-10			Currency Future	1	25,000	189.69	Client	Buy
14:47:46	\$ / R On 14-Dec-09			Currency Future	1	400,000	0.00	Member	Sell
14:47:46	\$ / R On 14-Dec-09			Currency Future	1	400,000	2,987.80	Client	Buy
15:32:09	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
15:32:09	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.44	Client	Buy
15:40:33	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.98	Client	Buy
15:44:07	\$ / R On 14-Dec-09			Currency Future	1	100,000	742.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:44:22	\$ / R On 14-Dec-09			Currency Future	1	53,000	393.79	Client	Buy
15:46:15	\$ / R On 14-Dec-09			Currency Future	1	100,000	742.00	Client	Buy
15:52:13	\$ / R On 14-Dec-09			Currency Future	1	35,000	262.19	Client	Buy
15:55:07	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
16:08:33	\$ / R On 14-Dec-09			Currency Future	1	90,000	673.20	Client	Buy
16:11:00	\$ / R On 14-Dec-09			Currency Future	1	7,000	52.29	Client	Buy
16:44:57	\$ / R On 14-Dec-09			Currency Future	1	100,000	742.00	Member	Buy
17:07:55	\$ / R On 14-Dec-09			Currency Future	1	30,000	223.80	Client	Buy
17:07:55	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell

Total for \$ / R Currency Future:

34 2,160,000 9,340.81

09:03:08	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:05:26	£ / R On 15-Mar-10			Currency Future	1	67,000	0.00	Member	Sell
09:07:47	£ / R On 14-Dec-09			Currency Future	1	100,000	1,202.14	Member	Buy
09:11:01	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:11:01	£ / R On 14-Dec-09			Currency Future	1	20,000	240.41	Client	Buy
09:51:55	£ / R On 14-Dec-09			Currency Future	1	10,000	119.71	Client	Buy
11:25:05	£ / R On 14-Dec-09			Currency Future	1	80,000	0.00	Member	Sell
11:25:05	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
11:25:46	£ / R On 14-Dec-09			Currency Future	1	80,000	955.30	Member	Buy
12:30:34	£ / R On 14-Dec-09			Currency Future	1	10,000	119.35	Client	Buy
12:58:02	£ / R On 14-Dec-09			Currency Future	1	20,000	239.05	Member	Buy
12:58:27	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
12:58:27	£ / R On 14-Dec-09			Currency Future	1	20,000	239.25	Client	Buy
13:06:52	£ / R On 14-Dec-09			Currency Future	1	5,000	59.65	Client	Buy
13:15:14	£ / R On 15-Mar-10			Currency Future	1	5,000	60.70	Client	Buy
13:32:18	£ / R On 14-Dec-09			Currency Future	1	4,000	47.68	Client	Buy
13:33:15	£ / R On 15-Mar-10			Currency Future	1	5,000	60.60	Client	Buy
13:33:23	£ / R On 14-Dec-09			Currency Future	1	20,000	238.20	Client	Buy
14:29:54	£ / R On 15-Mar-10			Currency Future	1	67,000	818.32	Client	Buy
15:26:55	£ / R On 14-Dec-09			Currency Future	1	10,000	119.30	Client	Buy
16:09:54	£ / R On 15-Mar-10			Currency Future	1	5,000	60.50	Client	Buy
16:10:54	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
16:11:43	£ / R On 14-Dec-09			Currency Future	1	100,000	1,191.57	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					23	888,000	5,771.72		
09:10:38	€ / R On 14-Dec-09			Currency Future	1	20,000	221.24	Client	Buy
09:10:38	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
12:23:02	€ / R On 14-Dec-09			Currency Future	1	3,000	33.06	Client	Buy
14:53:04	€ / R On 14-Dec-09			Currency Future	1	1,000	11.02	Client	Buy
16:22:32	€ / R On 14-Dec-09			Currency Future	1	200,000	2,198.00	Member	Buy
16:25:01	€ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Client	Sell
16:43:52	€ / R On 14-Dec-09			Currency Future	1	2,000	22.03	Client	Buy
Total for € / R Currency Future:					7	446,000	2,485.35		
15:29:57	ALBI On 04-Feb-10			Index Future	1	330,000	0.00	Client	Sell
15:46:37	ALBI On 04-Feb-10			Index Future	1	330,000	0.00	Member	Buy
Total for ALBI Index Future:					2	660,000	0.00		
13:47:07	R157 On 05-Nov-09			Bond Future	1	243,100,000	0.00	Member	Sell
13:50:18	R157 On 05-Nov-09			Bond Future	1	243,100,000	3,045,803.06	Member	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	1,000,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	300,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	72,800,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	1,200,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	1,300,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	700,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	200,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	400,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	700,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	900,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	11,300,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	1,000,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	6,100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	3,700,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	500,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	21,400,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	3,000,000	0.00	Member	Sell
14:00:00	R157 On 05-Nov-09			Bond Future	1	1,200,000	15,035.13	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	500,000	6,264.64	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	1,300,000	16,288.05	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	300,000	3,758.78	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	3,000,000	37,587.82	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	700,000	8,770.49	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	72,800,000	912,131.07	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.42	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	200,000	2,505.85	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	400,000	5,011.71	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	3,700,000	46,358.31	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	900,000	11,276.35	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	11,300,000	141,580.78	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	6,100,000	76,428.57	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	1,000,000	12,529.27	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.42	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	1,000,000	12,529.27	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	21,400,000	268,126.44	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.42	Client	Buy
14:00:00	R157 On 05-Nov-09			Bond Future	1	700,000	8,770.49	Client	Buy
14:00:01	R157 On 05-Nov-09			Bond Future	1	1,000,000	12,529.27	Client	Buy
14:00:01	R157 On 05-Nov-09			Bond Future	1	10,700,000	0.00	Member	Sell
14:00:01	R157 On 05-Nov-09			Bond Future	1	2,300,000	28,817.33	Client	Buy
14:00:01	R157 On 05-Nov-09			Bond Future	1	300,000	0.00	Member	Sell
14:00:01	R157 On 05-Nov-09			Bond Future	1	1,000,000	0.00	Member	Sell
14:00:01	R157 On 05-Nov-09			Bond Future	1	300,000	3,758.78	Client	Buy
14:00:01	R157 On 05-Nov-09			Bond Future	1	2,700,000	33,829.04	Client	Buy
14:00:01	R157 On 05-Nov-09			Bond Future	1	2,300,000	0.00	Member	Sell
14:00:01	R157 On 05-Nov-09			Bond Future	1	1,700,000	21,299.76	Client	Buy
14:00:01	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.42	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:00:01	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Member	Sell
14:00:01	R157 On 05-Nov-09			Bond Future	1	2,700,000	0.00	Member	Sell
14:00:01	R157 On 05-Nov-09			Bond Future	1	1,700,000	0.00	Member	Sell
14:00:01	R157 On 05-Nov-09			Bond Future	1	1,800,000	0.00	Member	Sell
14:00:01	R157 On 05-Nov-09			Bond Future	1	400,000	0.00	Member	Sell
14:00:01	R157 On 05-Nov-09			Bond Future	1	92,500,000	0.00	Member	Sell
14:00:01	R157 On 05-Nov-09			Bond Future	1	92,500,000	1,158,957.75	Client	Buy
14:00:01	R157 On 05-Nov-09			Bond Future	1	10,700,000	134,063.22	Client	Buy
14:00:01	R157 On 05-Nov-09			Bond Future	1	1,800,000	22,552.69	Client	Buy
14:00:01	R157 On 05-Nov-09			Bond Future	1	400,000	5,011.71	Client	Buy
Total for R157 Bond Future:					62	972,400,000	6,091,669.33		
Grand Total for all Instruments:					128	976,554,000	6,109,267.21		