



Derivatives Matched Trades Report

Report for 22/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:37:40	\$ / R On 14-Dec-09			Currency Future	1	50,000	376.63	Member	Buy
08:43:12	\$ / R On 14-Dec-09			Currency Future	1	20,000	151.40	Member	Buy
08:48:19	\$ / R On 14-Dec-09			Currency Future	1	50,000	377.75	Member	Buy
08:48:30	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
08:48:55	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
08:49:25	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
08:53:10	\$ / R On 14-Dec-09			Currency Future	1	5,000,000	37,853.00	Member	Buy
08:54:08	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
08:56:27	\$ / R On 14-Dec-09			Currency Future	1	30,000	227.16	Member	Buy
08:57:18	\$ / R On 14-Dec-09			Currency Future	1	30,000	227.63	Member	Buy
08:57:58	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
08:59:06	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.76	Member	Buy
08:59:13	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:00:16	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:01:52	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,514.60	Member	Buy
09:02:16	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.87	Member	Buy
09:03:10	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:05:04	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:06:23	\$ / R On 14-Dec-09			Currency Future	1	30,000	226.80	Client	Buy
09:08:17	\$ / R On 14-Dec-09	7.75	Put	Currency Future	1	100,000	0.00	Member	Buy
09:08:47	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:09:13	\$ / R On 14-Dec-09			Currency Future	1	120,000	905.99	Member	Buy
09:10:11	\$ / R On 14-Dec-09			Currency Future	1	1,339,000	10,083.88	Member	Buy
09:11:06	\$ / R On 14-Dec-09			Currency Future	1	1,339,000	0.00	Member	Sell
09:13:20	\$ / R On 14-Dec-09			Currency Future	1	45,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:19:11	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,540.00	Member	Buy
09:19:41	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,505.94	Member	Buy
09:21:50	\$ / R On 14-Dec-09			Currency Future	1	155,000	1,171.60	Member	Buy
09:23:43	\$ / R On 14-Dec-09			Currency Future	1	155,000	0.00	Member	Sell
09:24:54	\$ / R On 14-Dec-09			Currency Future	1	150,000	1,132.31	Member	Buy
09:24:54	\$ / R On 14-Dec-09			Currency Future	1	150,000	0.00	Client	Sell
09:25:18	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Member	Sell
09:26:11	\$ / R On 14-Dec-09			Currency Future	1	20,000	151.14	Client	Buy
09:27:46	\$ / R On 14-Dec-09			Currency Future	1	20,000	152.03	Client	Buy
09:29:03	\$ / R On 14-Dec-09			Currency Future	1	50,000	376.53	Member	Buy
09:29:22	\$ / R On 14-Dec-09			Currency Future	1	18,000	135.55	Member	Buy
09:30:56	\$ / R On 14-Dec-09			Currency Future	1	18,000	0.00	Member	Sell
09:31:09	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
09:32:07	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.97	Client	Buy
09:32:58	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.99	Client	Buy
09:33:03	\$ / R On 14-Dec-09			Currency Future	1	120,000	0.00	Client	Sell
09:33:13	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
09:33:13	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
09:33:21	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:33:59	\$ / R On 14-Dec-09			Currency Future	1	50,000	376.76	Member	Buy
09:35:32	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
09:35:32	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
09:43:44	\$ / R On 14-Dec-09			Currency Future	1	40,000	298.47	Member	Buy
09:43:44	\$ / R On 14-Dec-09			Currency Future	1	25,000	189.72	Client	Buy
09:44:16	\$ / R On 15-Mar-10			Currency Future	1	20,000	153.82	Member	Buy
09:46:57	\$ / R On 15-Mar-10			Currency Future	1	20,000	0.00	Client	Sell
09:47:07	\$ / R On 14-Dec-09			Currency Future	1	6,500,000	0.00	Member	Sell
09:47:34	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.79	Client	Buy
09:47:34	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
09:47:34	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:47:34	\$ / R On 14-Dec-09			Currency Future	1	20,000	151.10	Client	Buy
09:47:34	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.55	Client	Buy
09:47:34	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.50	Client	Buy
09:47:34	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:50:53	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.79	Client	Buy
09:53:00	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:53:55	\$ / R On 14-Dec-09			Currency Future	1	100,000	754.54	Member	Buy
09:55:58	\$ / R On 14-Dec-09			Currency Future	1	21,000	0.00	Client	Sell
09:58:16	\$ / R On 14-Dec-09			Currency Future	1	5,000,000	0.00	Client	Sell
09:58:36	\$ / R On 14-Dec-09			Currency Future	1	6,500,000	49,108.80	Client	Buy
09:59:45	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
10:00:06	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
10:00:36	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Client	Sell
10:07:32	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
10:07:53	\$ / R On 15-Mar-10			Currency Future	1	5,000	0.00	Client	Sell
10:08:09	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
10:08:12	\$ / R On 14-Jun-10			Currency Future	1	16,000	0.00	Client	Sell
10:08:21	\$ / R On 15-Mar-10			Currency Future	1	30,000	231.30	Client	Buy
10:09:15	\$ / R On 14-Dec-09			Currency Future	1	1,339,000	10,070.49	Member	Buy
10:09:15	\$ / R On 14-Dec-09			Currency Future	1	1,339,000	0.00	Client	Sell
10:13:32	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
10:15:09	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:15:36	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:17:18	\$ / R On 14-Dec-09			Currency Future	1	23,000	0.00	Client	Sell
10:17:22	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
10:21:47	\$ / R On 14-Dec-09			Currency Future	1	15,000	113.54	Member	Buy
10:27:44	\$ / R On 14-Dec-09			Currency Future	1	50,000	378.53	Member	Buy
10:39:07	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
10:42:41	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
10:43:38	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:43:46	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
10:53:42	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:53:42	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.90	Client	Buy
10:56:37	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Client	Sell
10:57:21	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
11:00:58	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:04:47	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:06:03	\$ / R On 14-Dec-09	7.75	Put	Currency Future	1	100,000	0.00	Client	Sell
11:10:26	\$ / R On 14-Dec-09	7.20	Put	Currency Future	1	100,000	0.00	Member	Sell
11:22:11	\$ / R On 14-Dec-09			Currency Future	1	320,000	2,424.64	Member	Buy
11:23:11	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:23:57	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:23:57	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
11:23:57	\$ / R On 14-Dec-09			Currency Future	1	7,000	53.13	Client	Buy
11:23:57	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.77	Client	Buy
11:26:34	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
11:26:52	\$ / R On 14-Dec-09			Currency Future	1	320,000	0.00	Client	Sell
11:28:55	\$ / R On 15-Mar-10			Currency Future	1	200,000	0.00	Member	Sell
11:31:27	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
11:31:49	\$ / R On 14-Dec-09			Currency Future	1	73,000	0.00	Client	Sell
11:31:49	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
11:31:49	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
11:31:55	\$ / R On 15-Mar-10			Currency Future	1	200,000	0.00	Client	Sell
11:34:44	\$ / R On 14-Dec-09			Currency Future	1	20,000	154.55	Member	Buy
11:35:06	\$ / R On 14-Dec-09			Currency Future	1	270,000	0.00	Member	Sell
11:35:11	\$ / R On 14-Dec-09			Currency Future	1	33,000	0.00	Client	Sell
11:35:11	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:35:14	\$ / R On 14-Dec-09			Currency Future	1	270,000	2,060.13	Client	Buy
11:36:09	\$ / R On 14-Jun-10			Currency Future	1	20,000	0.00	Member	Sell
11:37:06	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,590.90	Client	Buy
11:37:33	\$ / R On 15-Mar-10			Currency Future	1	200,000	1,547.46	Client	Buy
11:37:59	\$ / R On 15-Mar-10			Currency Future	1	500,000	0.00	Member	Sell
11:37:59	\$ / R On 15-Mar-10			Currency Future	1	500,000	3,870.00	Client	Buy
11:46:36	\$ / R On 14-Dec-09	7.20	Put	Currency Future	1	100,000	0.00	Client	Buy
12:04:15	\$ / R On 14-Dec-09			Currency Future	1	20,000	151.38	Member	Buy
12:07:10	\$ / R On 14-Dec-09			Currency Future	1	50,000	374.27	Member	Buy
12:07:10	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
12:09:34	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
12:15:35	\$ / R On 14-Dec-09			Currency Future	1	45,000	0.00	Client	Sell
12:26:17	\$ / R On 14-Dec-09			Currency Future	1	2,840,000	21,498.80	Member	Buy
12:34:51	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
12:36:54	\$ / R On 14-Dec-09			Currency Future	1	2,840,000	0.00	Client	Sell
12:36:59	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
12:42:50	\$ / R On 14-Jun-10			Currency Future	1	20,000	154.55	Client	Buy
12:43:13	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
12:44:34	\$ / R On 14-Jun-10			Currency Future	1	20,000	0.00	Member	Sell
12:46:10	\$ / R On 14-Jun-10			Currency Future	1	20,000	151.47	Client	Buy
12:49:32	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:49:32	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.90	Client	Buy
12:51:08	\$ / R On 14-Dec-09			Currency Future	1	35,000	0.00	Client	Sell
12:55:15	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
13:08:27	\$ / R On 14-Dec-09			Currency Future	1	75,000	566.02	Member	Buy
13:08:42	\$ / R On 14-Dec-09			Currency Future	1	270,000	2,034.29	Member	Buy
13:50:53	\$ / R On 14-Dec-09			Currency Future	1	8,000	60.30	Member	Buy
13:52:11	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
14:02:08	\$ / R On 14-Dec-09			Currency Future	1	100,000	755.00	Member	Buy
14:03:02	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
14:16:48	\$ / R On 14-Dec-09			Currency Future	1	270,000	0.00	Member	Sell
14:45:39	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
15:08:44	\$ / R On 15-Mar-10			Currency Future	1	100,000	773.35	Client	Buy
15:09:10	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.81	Member	Buy
15:16:59	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
15:50:59	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Client	Sell
16:37:39	\$ / R On 14-Dec-09			Currency Future	1	75,000	0.00	Client	Sell
16:37:44	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.50	Client	Buy
16:37:44	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:37:44	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
16:37:44	\$ / R On 14-Dec-09			Currency Future	1	20,000	151.00	Client	Buy
16:40:32	\$ / R On 14-Dec-09			Currency Future	1	20,000	150.83	Member	Buy
16:40:56	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
16:41:55	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
16:45:30	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:45:30	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.40	Client	Buy
16:45:30	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:53:17	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
Total for \$ / R Currency Future:					160	46,790,000	171,208.52		

09:27:27	£ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:44:25	£ / R On 14-Jun-10			Currency Future	1	20,000	0.00	Member	Sell
09:54:39	£ / R On 14-Dec-09			Currency Future	1	10,000	127.15	Member	Buy
09:55:01	£ / R On 14-Dec-09			Currency Future	1	20,000	154.56	Member	Buy
09:58:06	£ / R On 14-Jun-10			Currency Future	1	10,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:58:37	£ / R On 14-Jun-10			Currency Future	1	20,000	0.00	Member	Sell
10:17:41	£ / R On 14-Jun-10			Currency Future	1	20,000	154.55	Client	Buy
10:18:01	£ / R On 14-Jun-10			Currency Future	1	10,000	127.15	Client	Buy
10:18:21	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
10:20:06	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:20:28	£ / R On 14-Jun-10			Currency Future	1	20,000	258.75	Client	Buy
11:25:34	£ / R On 14-Dec-09			Currency Future	1	21,000	0.00	Client	Sell
11:34:54	£ / R On 15-Mar-10			Currency Future	1	120,000	0.00	Client	Sell
11:58:16	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
12:00:45	£ / R On 14-Jun-10			Currency Future	1	20,000	154.55	Member	Buy
12:43:42	£ / R On 14-Dec-09			Currency Future	1	20,000	154.56	Client	Buy
12:45:54	£ / R On 14-Jun-10			Currency Future	1	20,000	0.00	Client	Sell
14:51:47	£ / R On 15-Mar-10			Currency Future	1	4,000	0.00	Client	Sell
15:30:28	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:41:04	£ / R On 14-Dec-09			Currency Future	1	15,000	187.22	Member	Buy
16:42:05	£ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Member	Sell

Total for £ / R Currency Future: 21 421,000 1,318.49

09:13:32	€ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:14:46	€ / R On 14-Dec-09			Currency Future	1	10,000	113.18	Member	Buy
09:31:28	€ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
09:44:16	€ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:52:37	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
09:55:58	€ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
09:59:22	€ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:12:52	€ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:14:19	€ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
11:20:32	€ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:15:27	€ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
13:30:32	€ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
15:06:57	€ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
15:07:49	€ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
16:14:00	€ / R On 14-Jun-10			Currency Future	1	3,000	35.16	Client	Buy
16:14:53	€ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:15:21	€ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
16:21:25	€ / R On 14-Dec-09			Currency Future	1	3,000	33.99	Client	Buy
Total for € / R Currency Future:					18	276,000	182.33		
16:29:40	ALBI On 04-Feb-10			Index Future	1	320,000	0.00	Client	Buy
16:31:13	ALBI On 05-Nov-09			Index Future	1	520,000	0.00	Client	Buy
16:38:27	ALBI On 05-Nov-09			Index Future	1	520,000	0.00	Member	Sell
16:38:47	ALBI On 04-Feb-10			Index Future	1	320,000	0.00	Member	Sell
Total for ALBI Index Future:					4	1,680,000	0.00		
11:26:55	ZAAD On 14-Jun-10			Currency Future	1	250,000	1,766.88	Member	Buy
16:07:41	ZAAD On 14-Dec-09			Currency Future	1	1,000,000	6,957.50	Client	Buy
16:07:41	ZAAD On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
Total for ZAAD Currency Future:					3	2,250,000	8,724.38		
Grand Total for all Instruments:					206	51,417,000	181,433.71		