



Derivatives Matched Trades Report

Report for 07/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:49:42	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
08:49:42	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,935.75	Client	Buy
08:50:03	\$ / R On 14-Dec-09			Currency Future	1	649,000	0.00	Member	Sell
09:05:49	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:05:49	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.28	Client	Buy
09:15:59	\$ / R On 14-Dec-09			Currency Future	1	65,000	507.25	Client	Buy
09:15:59	\$ / R On 14-Dec-09			Currency Future	1	65,000	0.00	Client	Sell
09:23:55	\$ / R On 14-Sep-09			Currency Future	1	3,000	22.92	Client	Buy
09:23:55	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
09:24:58	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
09:24:58	\$ / R On 14-Dec-09			Currency Future	1	8,000	62.20	Client	Buy
09:37:46	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.75	Client	Buy
09:37:46	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.78	Client	Buy
09:54:28	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.91	Client	Buy
10:01:41	\$ / R On 14-Dec-09			Currency Future	1	150,000	0.00	Member	Sell
10:06:55	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
10:06:55	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.26	Client	Buy
10:08:29	\$ / R On 14-Sep-09			Currency Future	1	15,000	114.47	Member	Buy
10:08:32	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Member	Sell
10:10:44	\$ / R On 14-Sep-09			Currency Future	1	28,000	0.00	Client	Sell
10:10:44	\$ / R On 14-Sep-09			Currency Future	1	28,000	213.64	Client	Buy
10:13:33	\$ / R On 15-Mar-10			Currency Future	1	100,000	789.20	Client	Buy
10:13:45	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.52	Client	Buy
10:13:59	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.50	Client	Buy
10:14:48	\$ / R On 14-Dec-09			Currency Future	1	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
10:16:22	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:16:22	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.38	Client	Buy
10:17:09	\$ / R On 15-Mar-10			Currency Future	1	50,000	393.78	Client	Buy
10:17:09	\$ / R On 15-Mar-10			Currency Future	1	3,000	23.62	Client	Buy
10:18:11	\$ / R On 14-Sep-09			Currency Future	1	5,000	38.05	Client	Buy
10:21:23	\$ / R On 14-Dec-09			Currency Future	1	649,000	5,064.67	Client	Buy
10:21:48	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
10:21:48	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.60	Client	Buy
10:23:28	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
10:24:48	\$ / R On 14-Sep-09			Currency Future	1	47,000	357.20	Client	Buy
10:24:48	\$ / R On 14-Dec-09			Currency Future	1	15,000	116.60	Member	Buy
10:26:04	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.69	Client	Buy
10:26:04	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:27:25	\$ / R On 14-Dec-09			Currency Future	1	150,000	1,166.54	Client	Buy
10:28:11	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.71	Member	Buy
10:28:21	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
10:34:57	\$ / R On 14-Sep-09			Currency Future	1	10,000	75.90	Client	Buy
10:34:57	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:35:39	\$ / R On 14-Sep-09			Currency Future	1	10,000	75.92	Member	Buy
10:35:46	\$ / R On 14-Sep-09			Currency Future	1	5,000	37.96	Member	Buy
10:36:06	\$ / R On 14-Dec-09			Currency Future	1	15,000	116.06	Client	Buy
10:36:06	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
10:36:18	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:37:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:38:00	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:38:32	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.40	Client	Buy
10:38:32	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.10	Client	Buy
10:38:54	\$ / R On 14-Dec-09			Currency Future	1	7,000	53.90	Client	Buy
10:38:54	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
10:39:34	\$ / R On 14-Sep-09			Currency Future	1	45,000	341.35	Member	Buy
10:39:34	\$ / R On 14-Sep-09			Currency Future	1	5,000	37.93	Member	Buy
10:41:00	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
10:41:00	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.48	Client	Buy
10:45:30	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:45:55	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Client	Sell
10:53:25	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:53:25	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.38	Client	Buy
10:54:46	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
10:54:46	\$ / R On 14-Dec-09			Currency Future	1	9,000	69.57	Client	Buy
11:08:04	\$ / R On 14-Dec-09			Currency Future	1	100,000	775.45	Member	Buy
11:08:34	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
11:08:34	\$ / R On 14-Dec-09			Currency Future	1	100,000	776.30	Client	Buy
11:12:57	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
11:12:57	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.38	Client	Buy
11:15:28	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
11:15:28	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.30	Client	Buy
11:17:36	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Member	Sell
11:18:06	\$ / R On 14-Sep-09			Currency Future	1	7,000	53.33	Client	Buy
11:22:42	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:23:18	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
11:23:18	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.73	Client	Buy
11:23:36	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
11:28:50	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:44:13	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
11:56:00	\$ / R On 14-Sep-09			Currency Future	1	8,036,000	0.00	Member	Sell
12:02:56	\$ / R On 14-Sep-09			Currency Future	1	8,036,000	61,234.32	Member	Buy
12:07:33	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.38	Client	Buy
12:07:33	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
12:08:16	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:08:16	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.69	Client	Buy
12:10:59	\$ / R On 14-Sep-09			Currency Future	1	2,962,000	0.00	Member	Sell
12:10:59	\$ / R On 14-Sep-09			Currency Future	1	5,074,000	0.00	Member	Sell
12:10:59	\$ / R On 14-Sep-09			Currency Future	1	2,962,000	22,600.06	Client	Buy
12:10:59	\$ / R On 14-Sep-09			Currency Future	1	5,074,000	38,714.62	Client	Buy
12:11:04	\$ / R On 14-Sep-09			Currency Future	1	50,000	380.00	Member	Buy
12:11:34	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
12:12:47	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
12:12:47	\$ / R On 14-Dec-09			Currency Future	1	122,000	945.56	Client	Buy
12:12:47	\$ / R On 14-Dec-09			Currency Future	1	8,000	61.90	Client	Buy
12:20:15	\$ / R On 14-Dec-09	7.75	Put	Currency Future	1	100,000	0.00	Member	Sell
12:22:12	\$ / R On 14-Dec-09	7.75	Put	Currency Future	1	100,000	0.00	Client	Buy
12:26:29	\$ / R On 14-Dec-09			Currency Future	1	100,000	775.75	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:26:31	\$ / R On 14-Dec-09			Currency Future	1	30,000	232.73	Client	Buy
12:26:37	\$ / R On 14-Dec-09			Currency Future	1	130,000	0.00	Member	Sell
12:30:23	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
12:30:30	\$ / R On 14-Dec-09			Currency Future	1	130,000	1,007.18	Client	Buy
12:57:51	\$ / R On 14-Dec-09			Currency Future	1	170,000	1,318.78	Client	Buy
13:09:41	\$ / R On 14-Sep-09			Currency Future	1	750,000	5,704.28	Member	Buy
13:09:41	\$ / R On 14-Sep-09			Currency Future	1	750,000	0.00	Client	Sell
13:16:46	\$ / R On 14-Dec-09			Currency Future	1	50,000	387.50	Client	Buy
13:52:41	\$ / R On 14-Dec-09			Currency Future	1	8,000	61.94	Client	Buy
14:03:19	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:03:20	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.71	Client	Buy
14:29:04	\$ / R On 14-Sep-09			Currency Future	1	400,000	3,035.72	Member	Buy
14:29:35	\$ / R On 14-Dec-09			Currency Future	1	400,000	0.00	Member	Sell
14:31:30	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:47:08	\$ / R On 14-Dec-09			Currency Future	1	100,000	777.30	Client	Buy
15:11:03	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.50	Client	Buy
15:15:17	\$ / R On 14-Sep-09			Currency Future	1	75,000	0.00	Member	Sell
15:16:11	\$ / R On 14-Sep-09			Currency Future	1	75,000	570.75	Member	Buy
15:32:56	\$ / R On 14-Dec-09			Currency Future	1	400,000	3,092.76	Client	Buy
15:34:52	\$ / R On 14-Sep-09			Currency Future	1	400,000	0.00	Client	Sell
15:38:37	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,739.40	Client	Buy
15:41:04	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
15:42:05	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:45:45	\$ / R On 14-Sep-09			Currency Future	1	26,000	197.21	Member	Buy
15:46:46	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.21	Client	Buy
15:55:34	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
15:55:34	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.20	Client	Buy
15:56:04	\$ / R On 15-Mar-10	9.15	Call	Currency Future	1	3,000	0.00	Client	Buy
15:56:04	\$ / R On 15-Mar-10	9.15	Call	Currency Future	1	3,000	0.00	Client	Sell
15:56:59	\$ / R On 15-Mar-10	11.05	Call	Currency Future	1	3,000	0.00	Client	Buy
15:56:59	\$ / R On 15-Mar-10	11.05	Call	Currency Future	1	3,000	0.00	Client	Sell
15:58:02	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	5,000	0.00	Client	Buy
15:58:02	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	5,000	0.00	Client	Sell
15:58:38	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	5,000	0.00	Client	Buy
15:58:38	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	5,000	0.00	Client	Sell
16:11:26	\$ / R On 14-Sep-09			Currency Future	1	26,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:15:12	\$ / R On 14-Sep-09			Currency Future	1	26,000	196.95	Member	Buy
16:15:12	\$ / R On 14-Sep-09			Currency Future	1	26,000	0.00	Client	Sell
16:29:34	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.46	Client	Buy
16:39:49	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.76	Client	Buy
16:42:23	\$ / R On 14-Dec-09			Currency Future	1	130,000	0.00	Member	Sell
16:47:37	\$ / R On 15-Mar-10			Currency Future	1	250,000	0.00	Member	Sell
16:47:37	\$ / R On 15-Mar-10			Currency Future	1	250,000	1,974.00	Client	Buy
16:48:14	\$ / R On 14-Dec-09			Currency Future	1	130,000	1,007.02	Client	Buy
16:51:18	\$ / R On 14-Sep-09			Currency Future	1	40,000	304.73	Client	Buy
16:51:19	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
16:57:45	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
16:58:19	\$ / R On 14-Dec-09			Currency Future	1	50,000	387.40	Client	Buy

Total for \$ / R Currency Future: 145 43,124,000 167,049.39

10:17:09	£ / R On 14-Dec-09			Currency Future	1	10,000	127.20	Client	Buy
10:25:04	£ / R On 14-Sep-09			Currency Future	1	13,000	161.77	Member	Buy
10:25:15	£ / R On 15-Mar-10			Currency Future	1	3,000	38.74	Client	Buy
10:25:17	£ / R On 14-Sep-09			Currency Future	1	13,000	0.00	Member	Sell
10:25:25	£ / R On 14-Dec-09			Currency Future	1	15,000	190.65	Client	Buy
10:25:25	£ / R On 14-Dec-09			Currency Future	1	5,000	63.55	Client	Buy
14:12:12	£ / R On 14-Dec-09			Currency Future	1	5,000	63.51	Client	Buy
14:28:29	£ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Client	Sell
15:12:51	£ / R On 15-Mar-10			Currency Future	1	150,000	1,936.50	Client	Buy
15:54:04	£ / R On 14-Jun-10	13.40	Call	Currency Future	1	2,000	0.00	Client	Buy
15:54:04	£ / R On 14-Jun-10	13.40	Call	Currency Future	1	2,000	0.00	Client	Sell
15:54:47	£ / R On 14-Jun-10	17.50	Call	Currency Future	1	2,000	0.00	Client	Buy
15:54:47	£ / R On 14-Jun-10	17.50	Call	Currency Future	1	2,000	0.00	Client	Sell

Total for £ / R Currency Future: 13 262,000 2,581.91

10:20:12	€ / R On 14-Sep-09			Currency Future	1	18,000	196.14	Member	Buy
10:21:29	€ / R On 14-Sep-09			Currency Future	1	18,000	0.00	Member	Sell
10:25:37	€ / R On 15-Mar-10			Currency Future	1	2,000	22.58	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:48:08	€ / R On 14-Sep-09			Currency Future	1	1,000	10.90	Member	Buy
10:48:20	€ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
10:49:08	€ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
10:49:31	€ / R On 14-Sep-09			Currency Future	1	1,000	10.94	Client	Buy
13:53:01	€ / R On 14-Dec-09			Currency Future	1	2,000	22.20	Client	Buy
14:14:14	€ / R On 14-Dec-09			Currency Future	1	5,000	55.49	Client	Buy
15:35:57	€ / R On 14-Dec-09			Currency Future	1	5,000	55.50	Client	Buy
15:39:34	€ / R On 14-Dec-09			Currency Future	1	10,000	110.90	Client	Buy
15:51:37	€ / R On 14-Dec-09	12.20	Call	Currency Future	1	2,000	0.00	Client	Sell
15:51:37	€ / R On 14-Dec-09	12.20	Call	Currency Future	1	2,000	0.00	Client	Buy
15:52:44	€ / R On 14-Dec-09	14.60	Call	Currency Future	1	2,000	0.00	Client	Sell
15:52:44	€ / R On 14-Dec-09	14.60	Call	Currency Future	1	2,000	0.00	Client	Buy
Total for € / R Currency Future:					15	72,000	484.65		
16:52:35	R157 On 05-Nov-09			Bond Future	1	14,000,000	0.00	Member	Sell
16:52:35	R157 On 05-Nov-09			Bond Future	1	14,000,000	177,688.50	Client	Buy
Total for R157 Bond Future:					2	28,000,000	177,688.50		
Grand Total for all Instruments:					175	71,458,000	347,804.46		