



# Derivatives Matched Trades Report

Report for 16/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:53	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,243.40	Member	Buy
09:04:54	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.00	Client	Buy
09:05:00	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Client	Sell
09:05:10	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.49	Client	Buy
09:06:28	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.80	Client	Buy
09:08:00	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:10:40	\$ / R On 14-Dec-09			Currency Future	1	640,000	4,787.20	Member	Buy
09:10:46	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.44	Client	Buy
09:10:46	\$ / R On 14-Dec-09			Currency Future	1	40,000	299.20	Client	Buy
09:10:46	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:10:46	\$ / R On 14-Dec-09			Currency Future	1	6,000	44.89	Client	Buy
09:10:46	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Client	Sell
09:10:46	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
09:13:56	\$ / R On 14-Dec-09			Currency Future	1	20,000	149.56	Client	Buy
09:16:34	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.48	Client	Buy
09:16:34	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.96	Client	Buy
09:16:34	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:16:34	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
09:17:41	\$ / R On 14-Dec-09			Currency Future	1	130,000	971.61	Member	Buy
09:17:43	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.36	Client	Buy
09:17:43	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:17:56	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.47	Client	Buy
09:17:56	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:18:08	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
09:18:08	\$ / R On 14-Dec-09			Currency Future	1	4,000	29.89	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:18:52	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
09:19:03	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:19:07	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:19:07	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.47	Client	Buy
09:20:27	\$ / R On 14-Dec-09			Currency Future	1	30,000	224.07	Member	Buy
09:21:00	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
09:21:00	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:21:00	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:21:00	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.48	Client	Buy
09:21:00	\$ / R On 14-Dec-09			Currency Future	1	4,000	29.89	Client	Buy
09:21:00	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.43	Client	Buy
09:21:00	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.41	Client	Buy
09:21:00	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:21:02	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.35	Member	Buy
09:23:59	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:26:03	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.48	Client	Buy
09:26:03	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:29:01	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:31:42	\$ / R On 14-Dec-09			Currency Future	1	130,000	0.00	Client	Sell
09:32:59	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:34:24	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:34:24	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.48	Client	Buy
09:34:24	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:34:24	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.43	Client	Buy
09:34:24	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.48	Client	Buy
09:34:24	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:35:37	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:40:47	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:40:47	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:40:53	\$ / R On 14-Dec-09			Currency Future	1	32,000	0.00	Client	Sell
09:40:53	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:41:49	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	880,000	0.00	Member	Sell
09:41:49	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	880,000	0.00	Client	Buy
09:42:53	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	100,000	0.00	Client	Buy
09:42:53	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	100,000	0.00	Member	Sell
09:43:30	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	20,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:43:30	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	20,000	0.00	Client	Buy
09:44:14	\$ / R On 14-Dec-09			Currency Future	1	90,000	0.00	Client	Sell
09:50:39	\$ / R On 15-Mar-10			Currency Future	1	5,000	38.16	Client	Buy
10:05:59	\$ / R On 14-Dec-09			Currency Future	1	20,000	150.02	Client	Buy
10:06:14	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,507.50	Member	Buy
10:07:11	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:07:11	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,517.50	Client	Buy
10:10:11	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
10:11:12	\$ / R On 14-Jun-10	7.75	Call	Currency Future	1	433,000	0.00	Member	Sell
10:12:07	\$ / R On 14-Jun-10	7.75	Call	Currency Future	1	433,000	0.00	Client	Buy
10:12:27	\$ / R On 14-Dec-09			Currency Future	1	50,000	376.10	Member	Buy
10:12:38	\$ / R On 14-Dec-09			Currency Future	1	100,000	750.20	Member	Buy
10:12:51	\$ / R On 13-Sep-10	7.85	Call	Currency Future	1	409,000	0.00	Member	Sell
10:13:55	\$ / R On 13-Sep-10	7.85	Call	Currency Future	1	409,000	0.00	Client	Buy
10:21:38	\$ / R On 14-Dec-09			Currency Future	1	260,000	0.00	Client	Sell
10:27:57	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
10:40:37	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
10:40:37	\$ / R On 14-Dec-09			Currency Future	1	20,000	149.60	Client	Buy
10:41:01	\$ / R On 14-Dec-09			Currency Future	1	56,000	0.00	Member	Sell
10:59:18	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	600,000	0.00	Client	Buy
10:59:18	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	600,000	0.00	Member	Sell
11:01:20	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
11:01:28	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	747,000	0.00	Member	Buy
11:01:52	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
11:03:39	\$ / R On 15-Mar-10	8.15	Call	Currency Future	1	279,000	0.00	Member	Buy
11:06:15	\$ / R On 14-Jun-10	8.25	Call	Currency Future	1	140,000	0.00	Member	Buy
11:07:19	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	747,000	0.00	Client	Sell
11:07:34	\$ / R On 15-Mar-10	8.15	Call	Currency Future	1	279,000	0.00	Client	Sell
11:07:53	\$ / R On 14-Jun-10	8.25	Call	Currency Future	1	140,000	0.00	Client	Sell
11:12:53	\$ / R On 13-Sep-10	8.40	Call	Currency Future	1	585,000	0.00	Member	Buy
11:14:50	\$ / R On 13-Dec-10	8.55	Call	Currency Future	1	117,000	0.00	Member	Buy
11:18:14	\$ / R On 14-Dec-09	7.50	Call	Currency Future	1	747,000	0.00	Member	Sell
11:19:37	\$ / R On 15-Mar-10	7.65	Call	Currency Future	1	279,000	0.00	Member	Sell
11:20:43	\$ / R On 13-Sep-10	8.40	Call	Currency Future	1	585,000	0.00	Client	Sell
11:21:09	\$ / R On 13-Dec-10	8.55	Call	Currency Future	1	117,000	0.00	Client	Sell
11:21:50	\$ / R On 14-Dec-09			Currency Future	1	22,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:21:54	\$ / R On 15-Mar-10	7.65	Call	Currency Future	1	279,000	0.00	Client	Buy
11:22:08	\$ / R On 14-Dec-09	7.50	Call	Currency Future	1	747,000	0.00	Client	Buy
11:26:17	\$ / R On 14-Dec-09			Currency Future	1	640,000	0.00	Client	Sell
11:27:28	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
11:50:51	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
11:51:52	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.48	Client	Buy
11:51:52	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.40	Client	Buy
11:55:48	\$ / R On 14-Dec-09			Currency Future	1	14,000	104.74	Member	Buy
11:56:17	\$ / R On 14-Dec-09			Currency Future	1	14,000	0.00	Client	Sell
12:00:19	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:00:19	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.50	Client	Buy
12:00:19	\$ / R On 14-Dec-09			Currency Future	1	19,000	142.66	Client	Buy
12:48:13	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.46	Client	Buy
12:48:13	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
12:48:21	\$ / R On 14-Dec-09			Currency Future	1	387,000	0.00	Client	Sell
12:52:45	\$ / R On 15-Mar-10			Currency Future	1	150,000	1,146.00	Client	Buy
12:58:36	\$ / R On 15-Mar-10			Currency Future	1	2,000	15.27	Client	Buy
13:05:27	\$ / R On 15-Mar-10			Currency Future	1	150,000	0.00	Member	Sell
13:17:43	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.48	Client	Buy
13:17:43	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
13:17:43	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
13:17:43	\$ / R On 14-Dec-09			Currency Future	1	15,000	112.20	Client	Buy
13:29:42	\$ / R On 15-Mar-10			Currency Future	1	150,000	1,144.79	Member	Buy
13:47:22	\$ / R On 14-Jun-10			Currency Future	1	390,000	3,018.02	Client	Buy
13:58:29	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
13:58:29	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.96	Client	Buy
13:58:29	\$ / R On 14-Dec-09			Currency Future	1	18,000	0.00	Client	Sell
13:58:29	\$ / R On 14-Dec-09			Currency Future	1	18,000	134.64	Client	Buy
14:01:20	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.97	Client	Buy
14:21:11	\$ / R On 14-Dec-09			Currency Future	1	50,000	374.95	Client	Buy
14:21:24	\$ / R On 14-Dec-09			Currency Future	1	50,000	374.95	Client	Buy
14:28:38	\$ / R On 14-Dec-09			Currency Future	1	4,000	29.93	Client	Buy
14:59:22	\$ / R On 14-Dec-09			Currency Future	1	6,000	44.90	Client	Buy
15:09:47	\$ / R On 14-Dec-09			Currency Future	1	22,000	164.97	Client	Buy
15:10:07	\$ / R On 14-Dec-09			Currency Future	1	56,000	419.93	Client	Buy
15:10:08	\$ / R On 15-Mar-10			Currency Future	1	6,000	45.60	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:10:08	\$ / R On 15-Mar-10			Currency Future	1	6,000	0.00	Client	Sell
15:12:26	\$ / R On 14-Dec-09			Currency Future	1	100,000	749.49	Member	Buy
15:12:41	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
15:12:41	\$ / R On 14-Dec-09			Currency Future	1	100,000	750.49	Client	Buy
15:15:48	\$ / R On 14-Dec-09			Currency Future	1	7,000	52.36	Client	Buy
15:16:27	\$ / R On 14-Dec-09			Currency Future	1	15,000	112.24	Client	Buy
15:19:57	\$ / R On 15-Mar-10			Currency Future	1	35,000	266.19	Client	Buy
15:20:26	\$ / R On 15-Mar-10			Currency Future	1	9,000	68.40	Client	Buy
15:22:25	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.36	Client	Buy
15:22:30	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.70	Client	Buy
15:24:04	\$ / R On 14-Dec-09			Currency Future	1	15,000	111.75	Client	Buy
15:24:04	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
15:24:36	\$ / R On 14-Dec-09			Currency Future	1	36,000	0.00	Client	Sell
15:30:17	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
15:31:28	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
15:31:28	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
15:31:32	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
15:34:32	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
15:35:04	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,235.45	Member	Buy
15:35:47	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
15:35:47	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,239.95	Client	Buy
15:53:42	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
15:58:16	\$ / R On 14-Dec-09			Currency Future	1	100,000	747.57	Client	Buy
16:00:16	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:00:16	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.61	Client	Buy
16:15:06	\$ / R On 14-Jun-10			Currency Future	1	3,000	23.17	Client	Buy
16:16:32	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
16:16:32	\$ / R On 14-Dec-09			Currency Future	1	20,000	149.20	Client	Buy
16:16:32	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
16:16:32	\$ / R On 14-Dec-09			Currency Future	1	15,000	111.91	Client	Buy
16:20:19	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:20:19	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.60	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>165</b>	<b>21,728,000</b>	<b>40,878.00</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:13:53	£ / R On 15-Mar-10			Currency Future	1	5,000	62.83	Client	Buy
09:16:51	£ / R On 14-Dec-09			Currency Future	1	13,000	0.00	Client	Sell
11:28:58	£ / R On 15-Mar-10			Currency Future	1	1,000	0.00	Client	Sell
11:42:46	£ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Member	Sell
11:43:18	£ / R On 14-Dec-09			Currency Future	1	4,000	49.60	Client	Buy
11:53:13	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
14:26:38	£ / R On 14-Dec-09			Currency Future	1	10,000	123.45	Client	Buy
15:09:25	£ / R On 14-Dec-09			Currency Future	1	250,000	3,092.53	Client	Buy
16:07:33	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>9</b>	<b>547,000</b>	<b>3,328.41</b>		
09:17:55	€ / R On 14-Dec-09			Currency Future	1	525,000	5,750.33	Member	Buy
09:17:55	€ / R On 14-Dec-09			Currency Future	1	525,000	0.00	Client	Sell
09:18:32	€ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
09:20:48	€ / R On 14-Dec-09			Currency Future	1	30,000	329.22	Member	Buy
09:55:17	€ / R On 14-Dec-09			Currency Future	1	50,000	548.50	Member	Buy
10:03:30	€ / R On 14-Dec-09			Currency Future	1	250,000	2,744.50	Client	Buy
10:03:30	€ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
11:27:08	€ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
14:23:50	€ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
14:28:09	€ / R On 14-Dec-09			Currency Future	1	100,000	1,099.50	Client	Buy
15:18:58	€ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>11</b>	<b>1,911,000</b>	<b>10,472.05</b>		
14:03:32	ALBI On 05-Nov-09			Index Future	1	90,000	0.00	Client	Sell
14:03:59	ALBI On 05-Nov-09			Index Future	1	90,000	0.00	Client	Buy
14:21:07	ALBI On 05-Nov-09			Index Future	1	90,000	0.00	Client	Buy
14:21:26	ALBI On 05-Nov-09			Index Future	1	90,000	0.00	Client	Sell
16:22:16	ALBI On 05-Nov-09			Index Future	1	170,000	0.00		Buy
16:22:16	ALBI On 05-Nov-09			Index Future	1	170,000	0.00		Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for ALBI Index Future:</b>					<b>6</b>	<b>700,000</b>	<b>0.00</b>		
09:29:39	ZAAD On 15-Mar-10			Currency Future	1	80,000	521.08	Member	Buy
<b>Total for ZAAD Currency Future:</b>					<b>1</b>	<b>80,000</b>	<b>521.08</b>		
<b>Grand Total for all Instruments:</b>					<b>192</b>	<b>24,966,000</b>	<b>55,199.53</b>		