



# Derivatives Matched Trades Report

Report for 01/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:58:26	\$ / R On 14-Dec-09			Currency Future	1	284,000	0.00	Client	Sell
08:58:26	\$ / R On 14-Dec-09			Currency Future	1	284,000	2,186.80	Client	Buy
09:05:38	\$ / R On 15-Mar-10			Currency Future	1	25,000	195.65	Client	Buy
09:05:59	\$ / R On 14-Jun-10			Currency Future	1	25,000	199.06	Client	Buy
09:06:00	\$ / R On 14-Dec-09			Currency Future	1	284,000	2,185.38	Client	Buy
09:06:00	\$ / R On 14-Dec-09			Currency Future	1	284,000	0.00	Member	Sell
09:08:53	\$ / R On 14-Dec-09			Currency Future	1	4,000	30.72	Client	Buy
09:08:53	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.40	Client	Buy
09:15:37	\$ / R On 14-Dec-09			Currency Future	1	20,000	153.60	Client	Buy
09:15:48	\$ / R On 14-Dec-09			Currency Future	1	100,000	767.00	Member	Buy
09:16:35	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
09:19:00	\$ / R On 14-Dec-09			Currency Future	1	30,000	230.16	Member	Buy
09:23:28	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
09:26:59	\$ / R On 14-Dec-09			Currency Future	1	50,000	383.01	Member	Buy
09:37:06	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
09:37:06	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.34	Client	Buy
09:37:06	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
09:37:06	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.34	Client	Buy
09:39:14	\$ / R On 14-Dec-09			Currency Future	1	120,000	919.51	Member	Buy
09:54:57	\$ / R On 14-Dec-09			Currency Future	1	100,000	765.76	Member	Buy
09:55:19	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
09:58:43	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
10:11:14	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
10:12:12	\$ / R On 14-Dec-09			Currency Future	1	50,000	384.18	Member	Buy
10:19:36	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:19:36	\$ / R On 14-Dec-09			Currency Future	1	20,000	154.00	Client	Buy
10:19:36	\$ / R On 14-Dec-09			Currency Future	1	20,000	154.00	Client	Buy
10:19:36	\$ / R On 14-Dec-09			Currency Future	1	17,000	0.00	Client	Sell
10:19:36	\$ / R On 14-Dec-09			Currency Future	1	10,000	76.90	Client	Buy
10:19:36	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
10:19:36	\$ / R On 14-Dec-09			Currency Future	1	17,000	130.90	Client	Buy
10:19:36	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:21:11	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
10:21:11	\$ / R On 14-Dec-09			Currency Future	1	50,000	383.50	Member	Buy
10:23:03	\$ / R On 14-Dec-09			Currency Future	1	50,000	384.38	Member	Buy
10:23:16	\$ / R On 15-Mar-10			Currency Future	1	132,000	0.00	Member	Sell
10:29:36	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:29:45	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:31:48	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
10:36:04	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
10:36:04	\$ / R On 15-Mar-10			Currency Future	1	80,000	0.00	Client	Sell
10:36:09	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
10:39:21	\$ / R On 14-Dec-09			Currency Future	1	4,000,000	0.00	Member	Sell
10:40:43	\$ / R On 14-Dec-09			Currency Future	1	50,000	385.81	Member	Buy
10:41:51	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
10:47:13	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,320.50	Member	Buy
10:50:42	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
10:52:45	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,318.55	Member	Buy
10:52:45	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Client	Sell
10:57:04	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
11:03:01	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
11:03:20	\$ / R On 14-Dec-09			Currency Future	1	100,000	774.61	Member	Buy
11:03:45	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
11:03:47	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.73	Member	Buy
11:04:21	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:05:06	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,549.22	Member	Buy
11:06:51	\$ / R On 14-Dec-09			Currency Future	1	26,000	0.00	Client	Sell
11:13:33	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
11:27:09	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.56	Client	Buy
11:35:45	\$ / R On 14-Dec-09			Currency Future	1	30,000	232.55	Member	Buy
11:36:49	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:39:54	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,751.10	Member	Buy
11:44:57	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
11:49:44	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:50:52	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:50:53	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
11:57:00	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
11:57:00	\$ / R On 14-Dec-09			Currency Future	1	13,000	0.00	Client	Sell
12:00:37	\$ / R On 14-Dec-09			Currency Future	1	7,000	54.33	Client	Buy
12:00:54	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.52	Client	Buy
12:02:06	\$ / R On 14-Dec-09			Currency Future	1	2,000,000	15,518.20	Member	Buy
12:02:41	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,886.85	Client	Buy
12:03:52	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,773.70	Client	Buy
12:04:21	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,773.70	Client	Buy
12:04:22	\$ / R On 14-Dec-09			Currency Future	1	2,000,000	0.00	Member	Sell
12:05:09	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:07:28	\$ / R On 14-Dec-09			Currency Future	1	2,000,000	15,498.20	Member	Buy
12:07:28	\$ / R On 14-Dec-09			Currency Future	1	2,000,000	0.00	Client	Sell
12:13:08	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
12:13:08	\$ / R On 14-Dec-09			Currency Future	1	50,000	387.50	Member	Buy
12:23:45	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:23:49	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
12:23:54	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:23:55	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:34:04	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:34:04	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.78	Client	Buy
12:54:21	\$ / R On 14-Dec-09			Currency Future	1	30,000	232.93	Member	Buy
12:59:32	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
13:15:21	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.60	Client	Buy
13:17:22	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.75	Client	Buy
13:44:48	\$ / R On 14-Dec-09			Currency Future	1	25,000	194.04	Member	Buy
13:44:49	\$ / R On 14-Dec-09			Currency Future	1	25,000	193.91	Member	Buy
13:50:51	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
14:00:52	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,723.40	Client	Buy
14:11:49	\$ / R On 14-Dec-09			Currency Future	1	34,000	0.00	Client	Sell
14:27:58	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
14:28:16	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:44:49	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.25	Member	Buy
14:51:14	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
14:51:38	\$ / R On 14-Dec-09			Currency Future	1	20,000	155.16	Client	Buy
15:14:19	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
15:23:35	\$ / R On 14-Dec-09			Currency Future	1	130,000	992.73	Member	Buy
15:27:34	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.21	Client	Buy
15:27:34	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
15:32:16	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
15:35:53	\$ / R On 15-Mar-10			Currency Future	1	50,000	393.70	Member	Buy
15:37:14	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.75	Client	Buy
15:37:14	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
15:39:21	\$ / R On 14-Dec-09			Currency Future	1	50,000	387.32	Member	Buy
15:41:56	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.50	Client	Buy
15:45:04	\$ / R On 14-Dec-09			Currency Future	1	40,000	309.58	Member	Buy
15:46:07	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
15:47:38	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Client	Sell
15:57:34	\$ / R On 14-Jun-10			Currency Future	1	1,000	0.00	Client	Sell
16:00:01	\$ / R On 14-Dec-09			Currency Future	1	4,000,000	30,938.40	Client	Buy
16:04:53	\$ / R On 14-Dec-09			Currency Future	1	130,000	0.00	Client	Sell
16:05:12	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
16:05:33	\$ / R On 14-Dec-09			Currency Future	1	120,000	0.00	Client	Sell
16:07:25	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
16:07:25	\$ / R On 14-Dec-09			Currency Future	1	11,000	0.00	Client	Sell
16:09:32	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
16:09:32	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
16:42:31	\$ / R On 15-Mar-10			Currency Future	1	50,000	0.00	Client	Sell
16:43:56	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.78	Client	Buy
16:43:56	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
16:56:08	\$ / R On 14-Dec-09			Currency Future	1	170,000	1,322.52	Client	Buy
16:56:08	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
16:56:08	\$ / R On 14-Dec-09			Currency Future	1	9,000	70.01	Client	Buy
16:56:08	\$ / R On 14-Dec-09			Currency Future	1	170,000	0.00	Client	Sell
16:58:12	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,870.00	Member	Buy
16:58:59	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for \$ / R Currency Future:</b>					<b>131</b>	<b>32,266,000</b>	<b>123,149.51</b>		
09:05:41	£ / R On 15-Mar-10			Currency Future	1	35,000	437.54	Client	Buy
09:09:55	£ / R On 14-Dec-09			Currency Future	1	25,000	306.03	Member	Buy
09:09:55	£ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
10:21:30	£ / R On 14-Dec-09			Currency Future	1	25,000	306.50	Member	Buy
10:21:30	£ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
10:49:47	£ / R On 14-Dec-09			Currency Future	1	50,000	618.04	Member	Buy
10:50:18	£ / R On 14-Dec-09			Currency Future	1	10,000	123.61	Member	Buy
10:57:43	£ / R On 14-Dec-09			Currency Future	1	40,000	494.00	Member	Buy
10:58:01	£ / R On 14-Dec-09			Currency Future	1	40,000	494.00	Member	Buy
10:58:17	£ / R On 14-Dec-09			Currency Future	1	20,000	247.00	Member	Buy
11:03:23	£ / R On 15-Mar-10			Currency Future	1	80,000	1,008.88	Client	Buy
11:26:23	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
11:26:38	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
11:35:29	£ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
11:35:29	£ / R On 14-Dec-09			Currency Future	1	25,000	307.25	Member	Buy
11:53:06	£ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
11:53:06	£ / R On 14-Dec-09			Currency Future	1	30,000	372.60	Client	Buy
11:57:12	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
12:34:01	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
14:28:59	£ / R On 14-Dec-09			Currency Future	1	15,000	185.47	Member	Buy
15:10:58	£ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Client	Sell
15:11:14	£ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Client	Sell
15:13:32	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
15:48:03	£ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Member	Sell
16:35:13	£ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>25</b>	<b>760,000</b>	<b>4,900.90</b>		
10:08:41	€ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
13:44:49	€ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Member	Sell
16:53:46	€ / R On 14-Dec-09			Currency Future	1	60,000	676.08	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:55:34	€ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>4</b>	<b>132,000</b>	<b>676.08</b>		
09:34:58	R186 On 05-Nov-09			Bond Future	1	7,700,000	90,874.14	Member	Buy
09:34:58	R186 On 05-Nov-09			Bond Future	1	7,700,000	0.00	Client	Sell
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>15,400,000</b>	<b>90,874.14</b>		
16:38:04	ZAAD On 15-Mar-10			Currency Future	1	4,000,000	27,290.00	Member	Buy
16:39:44	ZAAD On 15-Mar-10			Currency Future	1	4,000,000	0.00	Client	Sell
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>8,000,000</b>	<b>27,290.00</b>		
<b>Grand Total for all Instruments:</b>					<b>164</b>	<b>56,558,000</b>	<b>246,890.63</b>		