



Derivatives Matched Trades Report

Report for 16/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:49:21	\$ / R On 14-Dec-09			Currency Future	1	2,000,000	0.00	Member	Sell
08:58:32	\$ / R On 15-Mar-10			Currency Future	1	995,000	7,514.74	Client	Buy
08:58:32	\$ / R On 15-Mar-10			Currency Future	1	995,000	0.00	Client	Sell
08:58:56	\$ / R On 15-Mar-10			Currency Future	1	995,000	7,513.74	Client	Buy
08:58:56	\$ / R On 15-Mar-10			Currency Future	1	995,000	0.00	Member	Sell
09:01:11	\$ / R On 14-Dec-09			Currency Future	1	400,000	2,966.88	Member	Buy
09:11:05	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
09:15:41	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
09:15:41	\$ / R On 14-Dec-09			Currency Future	1	4,000	29.68	Client	Buy
09:16:50	\$ / R On 14-Dec-09			Currency Future	1	2,000,000	14,846.40	Client	Buy
09:18:49	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
09:18:52	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
09:19:02	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
09:27:10	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:28:20	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:28:42	\$ / R On 14-Dec-09			Currency Future	1	170,000	0.00	Member	Sell
09:40:53	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:41:01	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Client	Sell
09:41:05	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
09:41:17	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
09:46:02	\$ / R On 14-Dec-09			Currency Future	1	18,000	0.00	Client	Sell
09:46:28	\$ / R On 14-Dec-09			Currency Future	1	36,000	0.00	Client	Sell
09:48:24	\$ / R On 14-Dec-09			Currency Future	1	25,000	185.73	Member	Buy
09:50:39	\$ / R On 14-Dec-09			Currency Future	1	176,000	1,302.49	Member	Buy
09:50:39	\$ / R On 14-Dec-09			Currency Future	1	176,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:51:49	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
09:52:48	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,226.45	Member	Buy
10:12:52	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:19:13	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
10:20:14	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,223.90	Member	Buy
10:20:14	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Client	Sell
10:33:42	\$ / R On 14-Dec-09			Currency Future	1	400,000	0.00	Client	Sell
10:35:58	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
10:38:43	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Member	Sell
10:39:14	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.45	Member	Buy
10:39:16	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
10:41:46	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.45	Member	Buy
10:44:13	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
10:44:30	\$ / R On 15-Mar-10			Currency Future	1	4,000	0.00	Client	Sell
10:44:43	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:45:51	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Member	Sell
10:47:32	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:47:32	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
11:32:07	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
11:33:34	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.17	Client	Buy
12:02:24	\$ / R On 14-Dec-09			Currency Future	1	20,000	148.90	Client	Buy
12:02:24	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
12:19:37	\$ / R On 14-Dec-09			Currency Future	1	20,000	148.00	Member	Buy
12:23:19	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
12:24:06	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
12:39:43	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
12:43:30	\$ / R On 14-Dec-09			Currency Future	1	50,000	370.90	Member	Buy
13:30:13	\$ / R On 14-Dec-09			Currency Future	1	670,000	0.00	Member	Sell
13:30:13	\$ / R On 14-Dec-09			Currency Future	1	670,000	4,994.85	Client	Buy
13:48:27	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
13:48:44	\$ / R On 14-Dec-09			Currency Future	1	19,000	0.00	Client	Sell
13:49:02	\$ / R On 14-Dec-09			Currency Future	1	79,000	0.00	Member	Sell
13:49:36	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Member	Sell
13:50:20	\$ / R On 14-Dec-09			Currency Future	1	19,000	0.00	Member	Sell
14:10:40	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
14:21:29	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:21:29	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.89	Client	Buy
14:22:56	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
14:31:47	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.90	Client	Buy
14:31:47	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
14:49:33	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
14:49:33	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
15:03:43	\$ / R On 15-Mar-10	7.50	Put	Currency Future	1	100,000	0.00	Client	Buy
15:12:42	\$ / R On 14-Dec-09			Currency Future	1	79,000	589.10	Member	Buy
15:13:18	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.89	Member	Buy
15:13:34	\$ / R On 14-Dec-09			Currency Future	1	19,000	141.55	Member	Buy
15:20:10	\$ / R On 14-Dec-09			Currency Future	1	100,000	744.77	Client	Buy
15:21:10	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
15:27:58	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
16:10:15	\$ / R On 14-Dec-09			Currency Future	1	135,000	1,004.40	Client	Buy
16:10:15	\$ / R On 14-Dec-09			Currency Future	1	135,000	0.00	Member	Sell
16:10:31	\$ / R On 14-Dec-09			Currency Future	1	215,000	0.00	Member	Sell
16:10:31	\$ / R On 14-Dec-09			Currency Future	1	215,000	1,599.60	Client	Buy
16:10:52	\$ / R On 14-Dec-09			Currency Future	1	165,000	0.00	Member	Sell
16:10:52	\$ / R On 14-Dec-09			Currency Future	1	165,000	1,227.60	Client	Buy
16:11:10	\$ / R On 14-Dec-09			Currency Future	1	64,000	0.00	Member	Sell
16:11:10	\$ / R On 14-Dec-09			Currency Future	1	64,000	476.16	Client	Buy
16:14:29	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,485.30	Member	Buy
16:14:29	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Client	Sell
16:20:18	\$ / R On 14-Dec-09	7.70	Call	Currency Future	1	1,000,000	0.00	Member	Sell
16:30:39	\$ / R On 13-Sep-10	7.85	Call	Currency Future	1	200,000	0.00	Member	Buy
16:32:04	\$ / R On 14-Jun-10	7.75	Call	Currency Future	1	200,000	0.00	Member	Buy
16:34:42	\$ / R On 14-Dec-09	7.70	Call	Currency Future	1	1,000,000	0.00	Member	Buy
16:36:09	\$ / R On 13-Sep-10	7.85	Call	Currency Future	1	200,000	0.00	Client	Sell
16:36:27	\$ / R On 14-Jun-10	7.75	Call	Currency Future	1	200,000	0.00	Client	Sell
16:37:39	\$ / R On 14-Dec-09			Currency Future	1	50,000	371.80	Client	Buy
16:42:29	\$ / R On 14-Dec-09			Currency Future	1	50,000	371.78	Client	Buy
16:45:09	\$ / R On 14-Dec-09			Currency Future	1	50,000	372.38	Client	Buy
16:47:15	\$ / R On 14-Dec-09			Currency Future	1	50,000	372.38	Client	Buy
16:49:28	\$ / R On 14-Dec-09			Currency Future	1	50,000	371.93	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:					95	17,990,000	53,735.12		
09:24:59	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
09:42:50	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
09:46:26	£ / R On 14-Jun-10			Currency Future	1	5,000	0.00	Client	Sell
09:48:53	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:08:20	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
10:17:16	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:27:03	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:30:01	£ / R On 14-Jun-10			Currency Future	1	4,000	0.00	Client	Sell
10:37:13	£ / R On 14-Jun-10			Currency Future	1	9,000	0.00	Client	Sell
10:46:05	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
12:39:43	£ / R On 14-Dec-09			Currency Future	1	10,000	120.75	Member	Buy
12:39:43	£ / R On 14-Dec-09			Currency Future	1	30,000	362.24	Member	Buy
12:43:06	£ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
13:25:14	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
13:50:50	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
15:13:54	£ / R On 14-Dec-09			Currency Future	1	50,000	607.43	Member	Buy
16:30:41	£ / R On 14-Dec-09			Currency Future	1	5,000	58.00	Client	Buy
16:30:41	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:59:36	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
Total for £ / R Currency Future:					19	473,000	1,148.41		
09:01:10	€ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:01:23	€ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:03:28	€ / R On 14-Dec-09			Currency Future	1	10,000	110.66	Member	Buy
09:16:24	€ / R On 14-Dec-09			Currency Future	1	1,000,000	11,060.00	Client	Buy
09:49:51	€ / R On 14-Jun-10			Currency Future	1	5,000	0.00	Client	Sell
10:27:13	€ / R On 14-Dec-09			Currency Future	1	1,000	11.08	Client	Buy
10:45:16	€ / R On 15-Mar-10			Currency Future	1	5,000	0.00	Client	Sell
11:45:17	€ / R On 14-Dec-09			Currency Future	1	20,000	222.04	Client	Buy
12:08:16	€ / R On 14-Dec-09			Currency Future	1	75,000	831.41	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:39:43	€ / R On 14-Dec-09			Currency Future	1	676,000	0.00	Member	Sell
14:07:57	€ / R On 14-Dec-09			Currency Future	1	676,000	7,489.27	Client	Buy
Total for € / R Currency Future:					11	3,478,000	19,724.46		
12:03:31	ALBI On 04-Feb-10			Index Future	1	10,000	0.00	Client	Buy
12:03:31	ALBI On 04-Feb-10			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future:					2	20,000	0.00		
13:17:58	ZAAD On 14-Jun-10			Currency Future	1	10,000	68.90	Member	Buy
13:25:24	ZAAD On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
14:21:19	ZAAD On 14-Jun-10			Currency Future	1	250,000	1,717.50	Member	Buy
Total for ZAAD Currency Future:					3	280,000	1,786.40		
Grand Total for all Instruments:					130	22,241,000	76,394.38		