



# Derivatives Matched Trades Report

Report for 21/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:56:18	\$ / R On 14-Dec-09			Currency Future	1	85,000	634.10	Member	Buy
08:56:48	\$ / R On 14-Dec-09			Currency Future	1	30,000	224.44	Member	Buy
08:59:21	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,866.50	Member	Buy
09:02:11	\$ / R On 14-Dec-09			Currency Future	1	80,000	0.00	Client	Sell
09:10:47	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:25:46	\$ / R On 14-Dec-09			Currency Future	1	85,000	0.00	Client	Sell
09:38:12	\$ / R On 14-Dec-09			Currency Future	1	183,000	0.00	Client	Sell
09:38:12	\$ / R On 14-Dec-09			Currency Future	1	183,000	1,363.72	Member	Buy
09:52:21	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
10:10:41	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,862.38	Member	Buy
10:16:09	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Client	Sell
10:32:12	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
10:32:30	\$ / R On 15-Mar-10			Currency Future	1	200,000	0.00	Member	Sell
10:40:38	\$ / R On 15-Mar-10			Currency Future	1	200,000	1,515.72	Client	Buy
10:46:43	\$ / R On 15-Mar-10	7.60	Call	Currency Future	1	10,000	0.00	Member	Sell
10:47:43	\$ / R On 15-Mar-10	7.00	Put	Currency Future	1	5,000	0.00	Member	Buy
11:05:48	\$ / R On 15-Mar-10	7.60	Call	Currency Future	1	10,000	0.00	Client	Buy
11:06:03	\$ / R On 15-Mar-10	7.00	Put	Currency Future	1	5,000	0.00	Client	Sell
11:26:35	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
11:29:48	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.47	Client	Buy
11:29:48	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
11:36:50	\$ / R On 14-Dec-09			Currency Future	1	70,000	0.00	Client	Sell
11:39:17	\$ / R On 14-Dec-09			Currency Future	1	29,000	0.00	Client	Sell
12:58:48	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:58:48	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.33	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:03:46	\$ / R On 14-Dec-09			Currency Future	1	65,000	0.00	Client	Sell
13:25:47	\$ / R On 14-Jun-10			Currency Future	1	20,000	0.00	Member	Sell
13:27:06	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
13:30:36	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
13:30:47	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
13:37:13	\$ / R On 14-Jun-10			Currency Future	1	20,000	154.80	Client	Buy
13:43:00	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
13:43:45	\$ / R On 14-Dec-09			Currency Future	1	20,000	154.55	Client	Buy
13:45:31	\$ / R On 14-Dec-09			Currency Future	1	38,000	0.00	Client	Sell
13:48:59	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.00	Client	Buy
13:49:37	\$ / R On 14-Dec-09			Currency Future	1	11,000	82.50	Client	Buy
13:50:29	\$ / R On 14-Dec-09			Currency Future	1	50,000	374.00	Member	Buy
13:50:29	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,500.00	Member	Buy
13:52:55	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
13:53:59	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:59:40	\$ / R On 14-Jun-10			Currency Future	1	30,000	0.00	Member	Sell
14:11:56	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:24:10	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,499.80	Client	Buy
14:38:18	\$ / R On 14-Dec-09			Currency Future	1	270,000	2,026.62	Client	Buy
14:38:18	\$ / R On 14-Dec-09			Currency Future	1	270,000	0.00	Member	Sell
14:38:36	\$ / R On 14-Dec-09			Currency Future	1	270,000	0.00	Member	Sell
14:53:11	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
14:58:50	\$ / R On 14-Dec-09			Currency Future	1	150,000	1,123.35	Member	Buy
15:04:09	\$ / R On 14-Dec-09			Currency Future	1	28,000	0.00	Client	Sell
15:10:34	\$ / R On 14-Dec-09			Currency Future	1	50,000	374.44	Member	Buy
15:13:49	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
15:25:45	\$ / R On 14-Jun-10			Currency Future	1	30,000	233.10	Client	Buy
15:26:07	\$ / R On 14-Dec-09			Currency Future	1	150,000	0.00	Member	Sell
15:33:09	\$ / R On 14-Dec-09			Currency Future	1	25,000	187.00	Client	Buy
15:37:42	\$ / R On 14-Dec-09			Currency Future	1	155,000	1,159.40	Client	Buy
15:40:49	\$ / R On 14-Dec-09			Currency Future	1	8,000	59.76	Client	Buy
15:44:29	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.70	Client	Buy
15:46:06	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
15:50:14	\$ / R On 14-Dec-09			Currency Future	1	36,000	0.00	Client	Sell
15:50:33	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,864.38	Member	Buy
15:53:23	\$ / R On 14-Dec-09			Currency Future	1	6,500,000	48,545.25	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:01:11	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
16:10:01	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
16:13:06	\$ / R On 14-Dec-09			Currency Future	1	6,500,000	0.00	Client	Sell
16:13:39	\$ / R On 14-Dec-09			Currency Future	1	100,000	749.27	Client	Buy
16:15:09	\$ / R On 14-Dec-09			Currency Future	1	35,000	0.00	Client	Sell
16:21:59	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Client	Sell
16:27:44	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
16:27:44	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,748.00	Client	Buy
16:34:34	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.46	Client	Buy
16:45:10	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.45	Client	Buy
16:45:44	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.88	Client	Buy
16:45:44	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
16:52:45	\$ / R On 14-Dec-09			Currency Future	1	270,000	2,026.62	Client	Buy
16:57:39	\$ / R On 14-Dec-09			Currency Future	1	48,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>75</b>	<b>23,246,000</b>	<b>85,493.97</b>		

10:09:43	£ / R On 14-Dec-09			Currency Future	1	250,000	3,058.33	Member	Buy
10:12:12	£ / R On 14-Dec-09			Currency Future	1	20,000	245.40	Member	Buy
10:13:49	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
10:16:27	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Client	Sell
10:32:46	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:37:32	£ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
11:01:49	£ / R On 14-Dec-09			Currency Future	1	500,000	6,141.35	Client	Buy
11:32:24	£ / R On 14-Dec-09			Currency Future	1	2,000	24.78	Client	Buy
11:57:20	£ / R On 15-Mar-10			Currency Future	1	25,000	0.00	Client	Sell
12:00:42	£ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:08:38	£ / R On 14-Dec-09			Currency Future	1	30,000	370.80	Member	Buy
12:11:15	£ / R On 14-Dec-09			Currency Future	1	10,000	123.48	Member	Buy
12:11:50	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
12:15:12	£ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
12:28:07	£ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
12:35:12	£ / R On 15-Mar-10			Currency Future	1	4,000	0.00	Client	Sell
12:41:19	£ / R On 14-Dec-09			Currency Future	1	50,000	618.08	Member	Buy
12:45:48	£ / R On 14-Dec-09			Currency Future	1	375,000	4,635.68	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:26:22	£ / R On 14-Jun-10			Currency Future	1	20,000	0.00	Member	Sell
13:36:55	£ / R On 14-Jun-10			Currency Future	1	20,000	256.00	Client	Buy
13:37:33	£ / R On 14-Dec-09			Currency Future	1	10,000	127.15	Client	Buy
13:40:28	£ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
13:40:58	£ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
13:44:57	£ / R On 15-Mar-10			Currency Future	1	5,000	0.00	Client	Sell
14:02:45	£ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
14:08:51	£ / R On 14-Dec-09			Currency Future	1	375,000	0.00	Client	Sell
14:17:57	£ / R On 14-Dec-09			Currency Future	1	20,000	248.04	Member	Buy
14:22:10	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
15:21:05	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
15:22:35	£ / R On 15-Mar-10			Currency Future	1	8,000	0.00	Client	Sell
15:49:18	£ / R On 14-Dec-09			Currency Future	1	250,000	3,095.18	Member	Buy
15:50:45	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
16:21:20	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Client	Sell
16:43:21	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:43:45	£ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Client	Sell
16:45:08	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:48:01	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
<b>Total for £ / R Currency Future:</b>					<b>37</b>	<b>3,253,000</b>	<b>18,944.25</b>		
09:16:34	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
09:16:34	€ / R On 14-Dec-09			Currency Future	1	20,000	222.71	Member	Buy
10:03:19	€ / R On 14-Dec-09			Currency Future	1	20,000	245.40	Member	Buy
10:05:41	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
10:11:13	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
10:13:32	€ / R On 14-Dec-09			Currency Future	1	20,000	245.40	Client	Buy
13:40:59	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>7</b>	<b>140,000</b>	<b>713.51</b>		
10:57:50	ZAAD On 14-Dec-09			Currency Future	1	5,000	34.36	Client	Buy
12:40:07	ZAAD On 14-Dec-09			Currency Future	1	1,000,000	6,868.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:40:07	ZAAD On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:00:12	ZAAD On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:42:51	ZAAD On 15-Mar-10			Currency Future	1	4,000,000	27,614.40	Member	Buy
16:47:29	ZAAD On 15-Mar-10			Currency Future	1	4,000,000	0.00	Client	Sell
16:48:02	ZAAD On 14-Dec-09			Currency Future	1	50,000	343.93	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>7</b>	<b>10,060,000</b>	<b>34,861.18</b>		
<b>Grand Total for all Instruments:</b>					<b>126</b>	<b>36,699,000</b>	<b>140,012.91</b>		