



# Derivatives Matched Trades Report

Report for 06/11/2009

| Matched Time | Contract Details    | Strike | C/P | Product         | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 08:54:14     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 30,000  | 0.00           | Member     | Sell     |
| 09:34:24     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 4,000   | 30.53          | Client     | Buy      |
| 09:36:03     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 25,000  | 191.18         | Member     | Buy      |
| 09:36:03     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 25,000  | 0.00           | Member     | Sell     |
| 09:47:58     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 100,000 | 762.95         | Client     | Buy      |
| 09:50:07     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000   | 0.00           | Client     | Sell     |
| 09:50:07     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000   | 7.62           | Client     | Buy      |
| 09:50:07     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 5,000   | 0.00           | Client     | Sell     |
| 09:50:07     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000   | 7.62           | Client     | Buy      |
| 09:50:07     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000   | 0.00           | Client     | Sell     |
| 09:50:07     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 5,000   | 38.10          | Client     | Buy      |
| 09:59:56     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 30,000  | 0.00           | Member     | Sell     |
| 10:05:53     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 6,000   | 45.72          | Client     | Buy      |
| 10:05:53     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 6,000   | 0.00           | Client     | Sell     |
| 10:09:52     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 14,000  | 106.68         | Client     | Buy      |
| 10:09:52     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 14,000  | 0.00           | Client     | Sell     |
| 10:16:20     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 13,000  | 99.18          | Client     | Buy      |
| 10:31:03     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 29,000  | 220.98         | Client     | Buy      |
| 10:31:03     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 29,000  | 0.00           | Client     | Sell     |
| 10:42:33     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 34,000  | 259.93         | Member     | Buy      |
| 10:46:20     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 34,000  | 0.00           | Member     | Sell     |
| 10:52:36     | \$ / R On 15-Mar-10 |        |     | Currency Future | 1            | 7,000   | 54.26          | Client     | Buy      |
| 11:02:33     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 300,000 | 2,283.09       | Member     | Buy      |
| 11:19:51     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 30,000  | 229.42         | Member     | Buy      |
| 11:20:28     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 300,000 | 0.00           | Client     | Sell     |

| Matched Time | Contract Details    | Strike | C/P | Product         | No of Trades | Nominal   | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 11:36:26     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000    | 0.00           | Member     | Sell     |
| 11:36:53     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000    | 152.70         | Client     | Buy      |
| 11:38:33     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 30,000    | 228.99         | Client     | Buy      |
| 12:00:20     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000     | 7.62           | Client     | Buy      |
| 12:00:20     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000     | 0.00           | Client     | Sell     |
| 12:06:09     | \$ / R On 14-Jun-10 | 7.90   | Put | Currency Future | 1            | 20,000    | 0.00           | Member     | Sell     |
| 12:07:42     | \$ / R On 14-Jun-10 | 7.90   | Put | Currency Future | 1            | 20,000    | 0.00           | Client     | Buy      |
| 12:10:53     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 39,000    | 297.18         | Client     | Buy      |
| 12:14:50     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000    | 0.00           | Member     | Sell     |
| 12:15:21     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000    | 152.35         | Client     | Buy      |
| 13:03:10     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000    | 0.00           | Member     | Sell     |
| 13:03:10     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 5,000,000 | 38,192.50      | Member     | Buy      |
| 13:29:38     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000    | 76.24          | Client     | Buy      |
| 13:31:53     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 8,000     | 60.96          | Client     | Buy      |
| 13:45:06     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000    | 152.04         | Client     | Buy      |
| 13:45:14     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 15,000    | 114.00         | Client     | Buy      |
| 13:45:18     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 2,000     | 15.20          | Client     | Buy      |
| 14:08:54     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 250,000   | 1,901.00       | Client     | Buy      |
| 14:08:54     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 250,000   | 0.00           | Member     | Sell     |
| 14:16:46     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 7,000     | 0.00           | Client     | Sell     |
| 14:16:46     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 7,000     | 53.20          | Client     | Buy      |
| 14:18:09     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 9,000     | 68.40          | Client     | Buy      |
| 14:18:09     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 9,000     | 0.00           | Client     | Sell     |
| 14:32:03     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 40,000    | 304.16         | Client     | Buy      |
| 14:42:33     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000     | 7.60           | Client     | Buy      |
| 14:53:07     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000    | 152.68         | Member     | Buy      |
| 14:55:22     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 5,000,000 | 0.00           | Client     | Sell     |
| 15:18:59     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 3,000     | 22.82          | Client     | Buy      |
| 15:30:09     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 43,000    | 0.00           | Client     | Sell     |
| 15:30:18     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 30,000    | 0.00           | Client     | Sell     |
| 15:40:43     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 28,000    | 0.00           | Client     | Sell     |
| 15:41:01     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 14,000    | 106.96         | Client     | Buy      |
| 15:48:29     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 2,000     | 0.00           | Client     | Sell     |
| 15:48:29     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 2,000     | 15.26          | Client     | Buy      |
| 15:51:26     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 40,000    | 305.90         | Client     | Buy      |
| 15:54:55     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 5,000     | 38.26          | Client     | Buy      |

| Matched Time                             | Contract Details    | Strike | C/P  | Product         | No of Trades | Nominal           | Value (R000's)    | Trade Type | Buy/Sell |
|--|---------------------|--------|------|-----------------|--------------|-------------------|-------------------|------------|----------|
| 15:55:59                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 10,000,000        | 0.00              | Member     | Sell     |
| 15:55:59                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 30,000            | 0.00              | Member     | Sell     |
| 15:56:25                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 250,000           | 0.00              | Member     | Sell     |
| 15:56:25                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 250,000           | 1,914.75          | Client     | Buy      |
| 15:57:01                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 30,000            | 229.51            | Member     | Buy      |
| 15:57:25                                 | \$ / R On 15-Mar-10 |        |      | Currency Future | 1            | 110,000           | 855.31            | Client     | Buy      |
| 15:57:40                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 10,000,000        | 76,497.00         | Client     | Buy      |
| 16:00:21                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 50,000            | 0.00              | Member     | Sell     |
| 16:03:44                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 8,000             | 61.04             | Client     | Buy      |
| 16:10:56                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 10,000            | 76.20             | Client     | Buy      |
| 16:10:56                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 20,000            | 152.40            | Client     | Buy      |
| 16:10:56                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 20,000            | 152.40            | Client     | Buy      |
| 16:12:35                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 2,000             | 15.20             | Client     | Buy      |
| 16:13:25                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 10,000            | 75.91             | Client     | Buy      |
| 16:13:25                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 10,000            | 75.90             | Client     | Buy      |
| 16:16:19                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 30,000            | 227.40            | Client     | Buy      |
| 16:16:40                                 | \$ / R On 15-Mar-10 |        |      | Currency Future | 1            | 20,000            | 154.20            | Client     | Buy      |
| 16:16:56                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 19,000            | 143.93            | Client     | Buy      |
| 16:19:53                                 | \$ / R On 15-Mar-10 |        |      | Currency Future | 1            | 35,000            | 270.03            | Client     | Buy      |
| 16:21:29                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 4,000             | 30.34             | Client     | Buy      |
| 16:21:40                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 1,000             | 7.59              | Client     | Buy      |
| 16:23:32                                 | \$ / R On 14-Jun-10 | 7.90   | Call | Currency Future | 1            | 5,000             | 0.00              | Client     | Buy      |
| 16:27:32                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 43,000            | 326.69            | Client     | Buy      |
| 16:30:49                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 10,000            | 75.86             | Client     | Buy      |
| 16:37:49                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 1,000             | 7.59              | Client     | Buy      |
| 16:38:03                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 45,000            | 341.35            | Client     | Buy      |
| 16:42:38                                 | \$ / R On 15-Mar-10 |        |      | Currency Future | 1            | 2,000             | 15.40             | Client     | Buy      |
| 16:52:43                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 50,000            | 381.98            | Client     | Buy      |
| 16:57:36                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 8,000             | 60.53             | Client     | Buy      |
| 16:58:25                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 20,000            | 150.94            | Member     | Buy      |
| 16:59:52                                 | \$ / R On 14-Dec-09 |        |      | Currency Future | 1            | 20,000            | 0.00              | Member     | Sell     |
| <b>Total for \$ / R Currency Future:</b> |                     |        |      |                 | <b>92</b>    | <b>33,183,000</b> | <b>129,062.69</b> |            |          |

|          |                    |  |  |                 |   |       |       |        |     |
|----------|--------------------|--|--|-----------------|---|-------|-------|--------|-----|
| 09:41:59 | £ / R On 14-Jun-10 |  |  | Currency Future | 1 | 3,000 | 39.35 | Client | Buy |
|----------|--------------------|--|--|-----------------|---|-------|-------|--------|-----|

| Matched Time                            | Contract Details   | Strike | C/P | Product         | No of Trades | Nominal        | Value (R000's)  | Trade Type | Buy/Sell |
|---|--------------------|--------|-----|-----------------|--------------|----------------|-----------------|------------|----------|
| 10:02:49                                | £ / R On 14-Dec-09 |        |     | Currency Future | 1            | 4,000          | 0.00            | Client     | Sell     |
| 10:54:46                                | £ / R On 15-Mar-10 |        |     | Currency Future | 1            | 100,000        | 0.00            | Member     | Sell     |
| 11:03:07                                | £ / R On 15-Mar-10 |        |     | Currency Future | 1            | 100,000        | 1,288.22        | Member     | Buy      |
| 12:31:56                                | £ / R On 15-Mar-10 |        |     | Currency Future | 1            | 11,000         | 141.35          | Client     | Buy      |
| 15:46:43                                | £ / R On 15-Mar-10 |        |     | Currency Future | 1            | 10,000         | 128.53          | Client     | Buy      |
| 16:00:30                                | £ / R On 14-Jun-10 |        |     | Currency Future | 1            | 15,000         | 195.83          | Client     | Buy      |
| 16:27:33                                | £ / R On 15-Mar-10 |        |     | Currency Future | 1            | 80,000         | 0.00            | Client     | Sell     |
| <b>Total for £ / R Currency Future:</b> |                    |        |     |                 | <b>8</b>     | <b>323,000</b> | <b>1,793.27</b> |            |          |
| 09:05:51                                | € / R On 14-Jun-10 |        |     | Currency Future | 1            | 10,000         | 0.00            | Client     | Sell     |
| 12:04:12                                | € / R On 14-Dec-09 |        |     | Currency Future | 1            | 5,000          | 56.82           | Client     | Buy      |
| 13:28:00                                | € / R On 15-Mar-10 |        |     | Currency Future | 1            | 7,000          | 80.72           | Client     | Buy      |
| 14:09:21                                | € / R On 14-Dec-09 |        |     | Currency Future | 1            | 250,000        | 2,832.00        | Client     | Buy      |
| 14:09:21                                | € / R On 14-Dec-09 |        |     | Currency Future | 1            | 250,000        | 0.00            | Member     | Sell     |
| 15:46:37                                | € / R On 14-Dec-09 |        |     | Currency Future | 1            | 2,000          | 0.00            | Client     | Sell     |
| 16:16:22                                | € / R On 14-Jun-10 |        |     | Currency Future | 1            | 16,000         | 0.00            | Client     | Sell     |
| <b>Total for € / R Currency Future:</b> |                    |        |     |                 | <b>7</b>     | <b>540,000</b> | <b>2,969.54</b> |            |          |
| 11:11:09                                | ALBI On 04-Feb-10  |        |     | Index Future    | 1            | 320,000        | 0.00            | Member     | Sell     |
| 11:11:09                                | ALBI On 04-Feb-10  |        |     | Index Future    | 1            | 320,000        | 0.00            | Client     | Buy      |
| 11:50:44                                | ALBI On 04-Feb-10  |        |     | Index Future    | 1            | 20,000         | 0.00            | Client     | Sell     |
| 11:50:44                                | ALBI On 04-Feb-10  |        |     | Index Future    | 1            | 20,000         | 0.00            | Client     | Buy      |
| 11:50:59                                | ALBI On 04-Feb-10  |        |     | Index Future    | 1            | 10,000         | 0.00            | Client     | Sell     |
| 11:50:59                                | ALBI On 04-Feb-10  |        |     | Index Future    | 1            | 10,000         | 0.00            | Client     | Buy      |
| <b>Total for ALBI Index Future:</b>     |                    |        |     |                 | <b>6</b>     | <b>700,000</b> | <b>0.00</b>     |            |          |
| 08:03:51                                | GOVI On 04-Feb-10  |        |     | jGovi           | 1            | 2,000,000      | 0.00            | Client     | Sell     |
| 08:53:59                                | GOVI On 04-Feb-10  |        |     | jGovi           | 1            | 2,000,000      | 608,088.00      | Client     | Buy      |
| 10:49:16                                | GOVI On 04-Feb-10  |        |     | jGovi           | 1            | 2,000,000      | 0.00            | Member     | Sell     |
| 10:49:16                                | GOVI On 04-Feb-10  |        |     | jGovi           | 1            | 2,000,000      | 610,610.00      | Client     | Buy      |
| 15:05:44                                | GOVI On 04-Feb-10  |        |     | jGovi           | 1            | 2,000,000      | 610,022.00      | Client     | Buy      |

| Matched Time                            | Contract Details  | Strike | C/P | Product         | No of Trades | Nominal           | Value (R000's)      | Trade Type | Buy/Sell |
|---|-------------------|--------|-----|-----------------|--------------|-------------------|---------------------|------------|----------|
| 15:05:44                                | GOVI On 04-Feb-10 |        |     | jGovi           | 1            | 2,000,000         | 0.00                | Member     | Sell     |
| <b>Total for GOVI jGovi:</b>            |                   |        |     |                 | <b>6</b>     | <b>12,000,000</b> | <b>1,828,720.00</b> |            |          |
| 13:58:36                                | R209 On 04-Feb-10 |        |     | Bond Future     | 1            | 5,700,000         | 0.00                | Client     | Sell     |
| 13:58:36                                | R209 On 04-Feb-10 |        |     | Bond Future     | 1            | 5,700,000         | 44,179.74           | Client     | Buy      |
| <b>Total for R209 Bond Future:</b>      |                   |        |     |                 | <b>2</b>     | <b>11,400,000</b> | <b>44,179.74</b>    |            |          |
| 09:58:15                                | ZAAD On 14-Dec-09 |        |     | Currency Future | 1            | 1,000             | 0.00                | Client     | Sell     |
| 09:59:11                                | ZAAD On 14-Jun-10 |        |     | Currency Future | 1            | 1,000             | 7.05                | Client     | Buy      |
| 10:38:36                                | ZAAD On 15-Mar-10 |        |     | Currency Future | 1            | 8,000             | 0.00                | Client     | Sell     |
| 11:33:09                                | ZAAD On 14-Jun-10 |        |     | Currency Future | 1            | 10,000            | 70.50               | Member     | Buy      |
| 12:27:11                                | ZAAD On 14-Dec-09 |        |     | Currency Future | 1            | 400,000           | 2,786.60            | Client     | Buy      |
| 13:45:29                                | ZAAD On 14-Dec-09 |        |     | Currency Future | 1            | 10,000            | 69.40               | Client     | Buy      |
| <b>Total for ZAAD Currency Future:</b>  |                   |        |     |                 | <b>6</b>     | <b>430,000</b>    | <b>2,933.55</b>     |            |          |
| <b>Grand Total for all Instruments:</b> |                   |        |     |                 | <b>127</b>   | <b>58,576,000</b> | <b>2,009,658.79</b> |            |          |