



# Derivatives Matched Trades Report

Report for 12/10/2009

| Matched Time | Contract Details    | Strike | C/P | Product         | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 08:33:56     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 260,000 | 0.00           | Member     | Sell     |
| 08:36:21     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 260,000 | 1,967.81       | Client     | Buy      |
| 09:07:27     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000  | 0.00           | Client     | Sell     |
| 09:09:37     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 660,000 | 4,983.66       | Member     | Buy      |
| 09:11:40     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 660,000 | 0.00           | Client     | Sell     |
| 09:16:34     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 2,000   | 15.10          | Client     | Buy      |
| 09:16:34     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000   | 7.55           | Client     | Buy      |
| 09:17:28     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000  | 0.00           | Client     | Sell     |
| 09:17:28     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000  | 150.80         | Member     | Buy      |
| 09:40:24     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000  | 75.50          | Client     | Buy      |
| 09:40:24     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000  | 0.00           | Client     | Sell     |
| 09:42:18     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 40,000  | 0.00           | Client     | Sell     |
| 09:49:01     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000  | 0.00           | Client     | Sell     |
| 09:49:01     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000  | 75.60          | Member     | Buy      |
| 09:54:33     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000  | 74.02          | Member     | Buy      |
| 10:02:45     | \$ / R On 15-Mar-10 |        |     | Currency Future | 1            | 100,000 | 0.00           | Member     | Sell     |
| 10:04:02     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 90,000  | 680.40         | Member     | Buy      |
| 10:06:20     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000  | 75.35          | Client     | Buy      |
| 10:10:28     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 80,000  | 0.00           | Client     | Sell     |
| 10:10:28     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 80,000  | 601.19         | Member     | Buy      |
| 10:16:57     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 260,000 | 1,956.76       | Member     | Buy      |
| 10:39:42     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 260,000 | 0.00           | Client     | Sell     |
| 10:54:22     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000   | 7.55           | Client     | Buy      |
| 11:10:45     | \$ / R On 15-Mar-10 |        |     | Currency Future | 1            | 100,000 | 770.79         | Client     | Buy      |
| 11:33:38     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 500,000 | 3,760.75       | Member     | Buy      |

| Matched Time | Contract Details    | Strike | C/P | Product         | No of Trades | Nominal   | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 11:44:00     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 500,000   | 0.00           | Client     | Sell     |
| 14:24:44     | \$ / R On 15-Mar-10 |        |     | Currency Future | 1            | 100,000   | 0.00           | Member     | Sell     |
| 14:31:17     | \$ / R On 15-Mar-10 |        |     | Currency Future | 1            | 100,000   | 764.87         | Client     | Buy      |
| 15:34:06     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 2,000     | 14.98          | Client     | Buy      |
| 15:49:53     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000,000 | 0.00           | Member     | Sell     |
| 15:52:21     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000,000 | 7,480.00       | Client     | Buy      |
| 15:55:14     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000     | 7.49           | Client     | Buy      |
| 15:55:19     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 30,000    | 224.40         | Client     | Buy      |
| 16:00:28     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 15,000    | 0.00           | Member     | Sell     |
| 16:02:26     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000    | 0.00           | Client     | Sell     |
| 16:04:13     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 50,000    | 372.50         | Client     | Buy      |
| 16:04:13     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 35,000    | 260.75         | Client     | Buy      |
| 16:04:13     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 100,000   | 745.00         | Member     | Buy      |
| 16:04:13     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000    | 74.63          | Client     | Buy      |
| 16:06:48     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000    | 0.00           | Client     | Sell     |
| 16:06:48     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000    | 74.10          | Client     | Buy      |
| 16:07:15     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 5,000     | 37.10          | Client     | Buy      |
| 16:07:15     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 5,000     | 0.00           | Client     | Sell     |
| 16:13:41     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 270,000   | 0.00           | Member     | Sell     |
| 16:16:37     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 270,000   | 2,006.02       | Client     | Buy      |
| 16:20:49     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000    | 74.48          | Client     | Buy      |
| 16:29:13     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 500,000   | 3,709.00       | Client     | Buy      |
| 16:29:13     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 500,000   | 0.00           | Member     | Sell     |
| 16:32:46     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 30,000    | 223.13         | Client     | Buy      |
| 16:32:46     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 30,000    | 0.00           | Client     | Sell     |
| 16:33:38     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 70,000    | 520.63         | Client     | Buy      |
| 16:37:21     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 40,000    | 0.00           | Member     | Sell     |
| 16:38:39     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 40,000    | 297.30         | Member     | Buy      |
| 16:43:53     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000    | 74.30          | Client     | Buy      |
| 16:43:53     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 2,000     | 14.86          | Client     | Buy      |
| 16:43:55     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 5,000     | 37.13          | Client     | Buy      |
| 16:47:56     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 15,000    | 111.83         | Client     | Buy      |
| 16:48:21     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000    | 0.00           | Member     | Sell     |
| 16:49:05     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000    | 74.20          | Client     | Buy      |
| 16:49:15     | \$ / R On 15-Mar-10 |        |     | Currency Future | 1            | 25,000    | 188.75         | Client     | Buy      |
| 16:49:50     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000    | 148.45         | Member     | Buy      |

| Matched Time | Contract Details    | Strike | C/P | Product         | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 16:50:32     | \$ / R On 15-Mar-10 |        |     | Currency Future | 1            | 15,000  | 113.00         | Client     | Buy      |
| 16:52:09     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 50,000  | 0.00           | Member     | Sell     |
| 16:52:17     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 150,000 | 0.00           | Member     | Sell     |
| 16:54:12     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 150,000 | 1,108.95       | Member     | Buy      |
| 16:56:05     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000  | 0.00           | Member     | Sell     |
| 16:56:35     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 20,000  | 148.10         | Client     | Buy      |
| 16:58:55     | \$ / R On 14-Dec-09 |        |     | Currency Future | 1            | 50,000  | 370.50         | Client     | Buy      |

**Total for \$ / R Currency Future:**

**68                    8,769,000                    34,479.25**

|          |                    |  |  |                 |   |         |          |        |      |
|----------|--------------------|--|--|-----------------|---|---------|----------|--------|------|
| 09:12:04 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 500,000 | 5,933.50 | Member | Buy  |
| 09:15:26 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 100,000 | 1,195.00 | Client | Buy  |
| 09:34:32 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 500,000 | 0.00     | Client | Sell |
| 09:49:15 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 20,000  | 0.00     | Member | Sell |
| 09:56:48 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 10,000  | 0.00     | Member | Sell |
| 10:03:21 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 1,000   | 0.00     | Client | Sell |
| 10:03:36 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 10,000  | 0.00     | Member | Sell |
| 10:08:52 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 20,000  | 238.84   | Member | Buy  |
| 10:09:43 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 10,000  | 119.42   | Member | Buy  |
| 10:10:08 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 10,000  | 119.42   | Member | Buy  |
| 10:10:09 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 1,000   | 0.00     | Member | Sell |
| 10:10:09 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 1,000   | 11.91    | Client | Buy  |
| 11:18:40 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 50,000  | 0.00     | Member | Sell |
| 11:28:59 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 50,000  | 592.40   | Member | Buy  |
| 13:08:28 | £ / R On 15-Mar-10 |  |  | Currency Future | 1 | 5,000   | 60.35    | Client | Buy  |
| 15:55:11 | £ / R On 15-Mar-10 |  |  | Currency Future | 1 | 5,000   | 60.10    | Client | Buy  |
| 16:10:16 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 9,000   | 0.00     | Client | Sell |
| 16:13:16 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 10,000  | 117.70   | Client | Buy  |
| 16:27:26 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 50,000  | 0.00     | Member | Sell |
| 16:31:51 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 50,000  | 586.98   | Client | Buy  |
| 16:46:37 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 20,000  | 0.00     | Member | Sell |
| 16:49:16 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 20,000  | 234.50   | Member | Buy  |
| 16:49:29 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 10,000  | 117.10   | Client | Buy  |
| 16:49:29 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 20,000  | 234.20   | Client | Buy  |
| 16:49:36 | £ / R On 14-Dec-09 |  |  | Currency Future | 1 | 3,000   | 35.10    | Client | Buy  |

| Matched Time                            | Contract Details   | Strike | C/P | Product         | No of Trades | Nominal            | Value (R000's)    | Trade Type | Buy/Sell |
|---|--------------------|--------|-----|-----------------|--------------|--------------------|-------------------|------------|----------|
| 16:49:36                                | £ / R On 14-Dec-09 |        |     | Currency Future | 1            | 2,000              | 23.40             | Client     | Buy      |
| 16:49:40                                | £ / R On 15-Mar-10 |        |     | Currency Future | 1            | 5,000              | 59.50             | Client     | Buy      |
| 16:52:40                                | £ / R On 14-Dec-09 |        |     | Currency Future | 1            | 75,000             | 0.00              | Member     | Sell     |
| 16:58:33                                | £ / R On 14-Dec-09 |        |     | Currency Future | 1            | 75,000             | 876.75            | Member     | Buy      |
| <b>Total for £ / R Currency Future:</b> |                    |        |     |                 | <b>29</b>    | <b>1,642,000</b>   | <b>10,616.17</b>  |            |          |
| 13:46:52                                | € / R On 14-Dec-09 |        |     | Currency Future | 1            | 1,000              | 11.10             | Client     | Buy      |
| 16:04:24                                | € / R On 15-Mar-10 |        |     | Currency Future | 1            | 2,000              | 22.38             | Client     | Buy      |
| 16:04:48                                | € / R On 14-Jun-10 |        |     | Currency Future | 1            | 3,000              | 34.16             | Client     | Buy      |
| 16:13:38                                | € / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000             | 0.00              | Member     | Sell     |
| 16:36:39                                | € / R On 15-Mar-10 |        |     | Currency Future | 1            | 2,000              | 22.39             | Client     | Buy      |
| 16:47:07                                | € / R On 14-Dec-09 |        |     | Currency Future | 1            | 10,000             | 109.92            | Client     | Buy      |
| 16:49:36                                | € / R On 14-Dec-09 |        |     | Currency Future | 1            | 7,000              | 76.80             | Client     | Buy      |
| <b>Total for € / R Currency Future:</b> |                    |        |     |                 | <b>7</b>     | <b>35,000</b>      | <b>276.76</b>     |            |          |
| 10:19:49                                | R157 On 05-Nov-09  |        |     | Bond Future     | 1            | 28,000,000         | 0.00              | Client     | Sell     |
| 10:19:49                                | R157 On 05-Nov-09  |        |     | Bond Future     | 1            | 28,000,000         | 349,076.14        | Member     | Buy      |
| 16:12:49                                | R157 On 05-Nov-09  |        |     | Bond Future     | 1            | 30,000,000         | 374,647.02        | Member     | Buy      |
| 16:12:49                                | R157 On 05-Nov-09  |        |     | Bond Future     | 1            | 30,000,000         | 0.00              | Client     | Sell     |
| <b>Total for R157 Bond Future:</b>      |                    |        |     |                 | <b>4</b>     | <b>116,000,000</b> | <b>723,723.16</b> |            |          |
| 09:05:40                                | R186 On 04-Feb-10  |        |     | Bond Future     | 1            | 4,100,000          | 0.00              | Client     | Sell     |
| 09:05:40                                | R186 On 04-Feb-10  |        |     | Bond Future     | 1            | 4,100,000          | 46,357.37         | Member     | Buy      |
| <b>Total for R186 Bond Future:</b>      |                    |        |     |                 | <b>2</b>     | <b>8,200,000</b>   | <b>46,357.37</b>  |            |          |
| 10:00:51                                | R204 On 05-Nov-09  |        |     | Bond Future     | 1            | 2,000,000          | 0.00              | Member     | Sell     |
| 10:00:51                                | R204 On 05-Nov-09  |        |     | Bond Future     | 1            | 2,000,000          | 19,380.05         | Client     | Buy      |

| Matched Time                            | Contract Details  | Strike | C/P | Product         | No of Trades | Nominal            | Value (R000's)    | Trade Type | Buy/Sell |
|---|-------------------|--------|-----|-----------------|--------------|--------------------|-------------------|------------|----------|
| <b>Total for R204 Bond Future:</b>      |                   |        |     |                 | <b>2</b>     | <b>4,000,000</b>   | <b>19,380.05</b>  |            |          |
| 15:47:43                                | ZAAD On 14-Jun-10 |        |     | Currency Future | 1            | 250,000            | 1,712.50          | Member     | Buy      |
| 16:49:40                                | ZAAD On 14-Jun-10 |        |     | Currency Future | 1            | 250,000            | 1,700.00          | Member     | Buy      |
| <b>Total for ZAAD Currency Future:</b>  |                   |        |     |                 | <b>2</b>     | <b>500,000</b>     | <b>3,412.50</b>   |            |          |
| <b>Grand Total for all Instruments:</b> |                   |        |     |                 | <b>114</b>   | <b>139,146,000</b> | <b>838,245.26</b> |            |          |