



Derivatives Matched Trades Report

Report for 21/10/2008

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 08:55:28 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000,000 | 52,227.00 | Member | Buy |
| 09:01:32 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 628,000 | 6,565.36 | Member | Buy |
| 09:04:04 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 628,000 | 0.00 | Member | Sell |
| 09:06:44 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 09:06:44 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 09:10:50 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 15,000 | 157.50 | Client | Buy |
| 09:19:33 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 09:22:04 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 119,000 | 0.00 | Member | Sell |
| 09:23:05 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 800,000 | 8,342.56 | Member | Buy |
| 09:26:51 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 119,000 | 1,243.59 | Client | Buy |
| 09:26:59 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 25,000 | 0.00 | Client | Sell |
| 09:28:20 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 09:40:45 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 09:42:08 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 550,000 | 5,727.54 | Member | Buy |
| 09:44:13 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 09:50:43 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 200,000 | 2,082.40 | Member | Buy |
| 09:50:43 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 200,000 | 0.00 | Client | Sell |
| 09:55:10 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 09:56:46 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000,000 | 51,817.00 | Member | Buy |
| 10:01:43 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 240,000 | 0.00 | Member | Sell |
| 10:09:18 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 10:11:23 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 100,000 | 1,042.50 | Client | Buy |
| 10:33:53 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000,000 | 0.00 | Client | Sell |
| 10:34:21 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 550,000 | 0.00 | Client | Sell |
| 10:34:59 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 800,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 10:35:18 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000,000 | 0.00 | Client | Sell |
| 10:47:23 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 45,000 | 0.00 | Client | Sell |
| 10:54:59 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 240,000 | 2,497.80 | Member | Buy |
| 11:13:16 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 200,000 | 2,079.60 | Member | Buy |
| 11:13:55 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 200,000 | 0.00 | Client | Sell |
| 11:39:08 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 20,000 | 218.74 | Client | Buy |
| 11:48:35 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 17,000 | 0.00 | Client | Sell |
| 12:09:08 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 12:09:08 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 104.24 | Client | Buy |
| 12:13:24 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 7,000 | 72.97 | Client | Buy |
| 12:19:49 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 12:35:32 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 100.51 | Client | Buy |
| 12:35:32 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Member | Sell |
| 13:29:32 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 17,000 | 0.00 | Client | Sell |
| 13:33:07 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 4,000 | 41.88 | Client | Buy |
| 13:35:09 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 196,000 | 2,054.86 | Member | Buy |
| 13:35:10 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 13:40:25 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 196,000 | 0.00 | Client | Sell |
| 14:01:53 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 12,000 | 0.00 | Client | Sell |
| 14:02:32 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 12,000 | 125.92 | Client | Buy |
| 14:10:48 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 500,000 | 0.00 | Client | Sell |
| 14:11:14 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 14:11:14 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 6,000 | 0.00 | Client | Sell |
| 14:15:06 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 14:16:38 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 527.55 | Member | Buy |
| 14:18:01 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 14:19:34 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 526.65 | Member | Buy |
| 14:19:47 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 14:20:29 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 14:24:04 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 750,000 | 8,044.28 | Member | Buy |
| 14:26:41 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 14:27:10 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 9,000 | 0.00 | Client | Sell |
| 14:31:13 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 14:31:13 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 105.61 | Client | Buy |
| 14:31:13 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 105.60 | Client | Buy |
| 14:31:21 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 80,000 | 844.88 | Client | Buy |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 14:32:13 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 14:37:05 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 211.50 | Client | Buy |
| 14:38:35 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 2,000 | 22.14 | Client | Buy |
| 14:40:15 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 105.71 | Client | Buy |
| 14:40:55 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 211.50 | Client | Buy |
| 14:47:33 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000,000 | 0.00 | Member | Sell |
| 14:48:05 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 15,000 | 158.85 | Client | Buy |
| 14:49:03 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000,000 | 52,987.50 | Client | Buy |
| 14:50:30 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 14:55:08 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 14:55:08 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| 14:56:44 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 212.80 | Client | Buy |
| 14:56:49 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 14:57:41 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 3,000 | 0.00 | Client | Sell |
| 14:57:41 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 3,000 | 32.63 | Client | Buy |
| 14:58:04 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 7,000 | 0.00 | Client | Sell |
| 14:58:21 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 15,000 | 0.00 | Client | Sell |
| 14:58:21 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 15,000 | 159.75 | Client | Buy |
| 14:58:50 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 25,000 | 266.75 | Client | Buy |
| 15:00:42 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 60,000 | 637.37 | Member | Buy |
| 15:01:34 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 1,000 | 10.65 | Client | Buy |
| 15:02:26 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 6,000 | 63.54 | Client | Buy |
| 15:02:26 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 6,000 | 0.00 | Client | Sell |
| 15:02:33 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 1,000 | 10.59 | Client | Buy |
| 15:02:33 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 15:02:54 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 15:04:01 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 100,000 | 1,062.03 | Member | Buy |
| 15:04:42 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 15:04:42 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 213.60 | Client | Buy |
| 15:09:23 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 4,000 | 42.80 | Client | Buy |
| 15:09:23 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 15:09:27 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 6,000 | 64.20 | Client | Buy |
| 15:10:45 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 36,000 | 385.77 | Client | Buy |
| 15:17:13 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 107.38 | Client | Buy |
| 15:18:19 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000 | 53.60 | Client | Buy |
| 15:18:43 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000,000 | 0.00 | Member | Sell |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 15:18:58 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 60,000 | 0.00 | Client | Sell |
| 15:20:20 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 214.00 | Client | Buy |
| 15:22:48 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 15,000 | 160.20 | Client | Buy |
| 15:30:11 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 750,000 | 0.00 | Client | Sell |
| 15:32:50 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000,000 | 53,531.50 | Client | Buy |
| 15:33:05 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 15:42:18 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 200,000 | 2,125.72 | Member | Buy |
| 15:42:35 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000 | 53.08 | Client | Buy |
| 15:42:35 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 15:50:26 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 106.50 | Client | Buy |
| 15:55:19 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 21,000 | 0.00 | Client | Sell |
| 15:55:19 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 21,000 | 223.02 | Client | Buy |
| 15:56:30 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 16:01:08 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 16:10:35 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 255,000 | 2,708.97 | Member | Buy |
| 16:13:29 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| 16:14:56 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 200,000 | 0.00 | Client | Sell |
| 16:16:34 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 119,000 | 1,265.26 | Member | Buy |
| 16:17:08 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 255,000 | 0.00 | Client | Sell |
| 16:18:59 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 9,000 | 95.74 | Client | Buy |
| 16:23:47 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000,000 | 53,068.50 | Member | Buy |
| 16:25:38 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 212.00 | Client | Buy |
| 16:25:38 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:26:38 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 80,000 | 0.00 | Client | Sell |
| 16:27:34 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:31:05 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 1,000 | 10.63 | Client | Buy |
| 16:31:58 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 7,000 | 0.00 | Client | Sell |
| 16:33:28 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 16:33:40 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 16:33:40 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 1,000,000 | 10,500.00 | Member | Buy |
| 16:34:33 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 4,000,000 | 42,470.80 | Member | Buy |
| 16:40:33 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000,000 | 0.00 | Client | Sell |
| 16:40:53 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 4,000,000 | 0.00 | Client | Sell |
| 16:41:25 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 16:43:00 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 119,000 | 0.00 | Member | Sell |
| 16:51:07 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--|---------------------|--------|-----|-----------------|--------------|-------------------|-------------------|------------|----------|
| 16:52:42 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 16:52:54 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 16:56:19 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 1,000 | 10.78 | Client | Buy |
| 16:57:13 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 7,000 | 0.00 | Client | Sell |
| 16:57:27 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| Total for \$ / R Currency Future: | | | | | 138 | 71,138,000 | 370,433.87 | | |
| 15:11:55 | £ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| Total for £ / R Currency Future: | | | | | 1 | 50,000 | 0.00 | | |
| 09:23:36 | € / R On 12-Dec-08 | | | Currency Future | 1 | 100,000 | 1,386.29 | Member | Buy |
| 09:42:54 | € / R On 12-Dec-08 | | | Currency Future | 1 | 350,000 | 4,818.66 | Member | Buy |
| 10:34:08 | € / R On 12-Dec-08 | | | Currency Future | 1 | 350,000 | 0.00 | Client | Sell |
| 10:34:35 | € / R On 12-Dec-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 15:13:03 | € / R On 12-Dec-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| Total for € / R Currency Future: | | | | | 5 | 1,000,000 | 6,204.95 | | |
| 17:05:21 | GOVI On 06-Nov-08 | | | jGovi | 1 | 300,000 | 80,778.90 | Client | Buy |
| 17:06:18 | GOVI On 06-Nov-08 | | | jGovi | 1 | 300,000 | 0.00 | Member | Sell |
| Total for GOVI jGovi: | | | | | 2 | 600,000 | 80,778.90 | | |
| 15:01:37 | R157 On 06-Nov-08 | | | Bond Future | 1 | 5,000,000 | 61,222.70 | Client | Buy |
| 15:01:37 | R157 On 06-Nov-08 | | | Bond Future | 1 | 5,000,000 | 0.00 | Member | Sell |
| Total for R157 Bond Future: | | | | | 2 | 10,000,000 | 61,222.70 | | |
| 13:59:19 | ZAAD On 12-Dec-08 | | | Currency Future | 1 | 730,000 | 5,204.46 | Member | Buy |
| 15:06:57 | ZAAD On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |

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|---|-------------------|--------|-----|-----------------|--------------|-------------------|-------------------|------------|----------|
| 15:20:16 | ZAAD On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 72.15 | Member | Buy |
| 15:29:01 | ZAAD On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Member | Sell |
| 15:30:28 | ZAAD On 12-Dec-08 | | | Currency Future | 1 | 730,000 | 0.00 | Client | Sell |
| 16:19:11 | ZAAD On 16-Mar-09 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| Total for ZAAD Currency Future: | | | | | 6 | 1,590,000 | 5,276.61 | | |
| Grand Total for all Instruments: | | | | | 154 | 84,378,000 | 523,917.03 | | |