



Derivatives Matched Trades Report

Report for 30/09/2009

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 09:11:34 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 7,000 | 52.57 | Client | Buy |
| 09:16:49 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 70,000 | 525.53 | Client | Buy |
| 10:09:51 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 14,000 | 105.22 | Client | Buy |
| 10:33:40 | \$ / R On 15-Mar-10 | | | Currency Future | 1 | 80,000 | 612.84 | Client | Buy |
| 11:10:01 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 15,000 | 112.50 | Client | Buy |
| 11:10:21 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 0.00 | Client | Sell |
| 11:10:21 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 22.47 | Client | Buy |
| 11:10:32 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 11:10:32 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 2,000 | 14.98 | Client | Buy |
| 11:10:43 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 25,000 | 187.13 | Client | Buy |
| 11:10:43 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 25,000 | 0.00 | Client | Sell |
| 11:11:19 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 15,000 | 0.00 | Client | Sell |
| 11:11:19 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,000 | 37.41 | Client | Buy |
| 11:11:19 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 11:11:19 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 11:11:19 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 15,000 | 112.20 | Client | Buy |
| 11:11:19 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 74.81 | Client | Buy |
| 11:15:46 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 190,000 | 1,420.44 | Member | Buy |
| 11:16:17 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 190,000 | 0.00 | Client | Sell |
| 11:27:07 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 19,000 | 0.00 | Client | Sell |
| 11:27:07 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 11:27:07 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000 | 7.49 | Client | Buy |
| 11:27:07 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 19,000 | 142.22 | Client | Buy |
| 11:30:32 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 747.55 | Member | Buy |
| 11:32:46 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 11:37:12 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 480,000 | 3,585.60 | Member | Buy |
| 11:37:31 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 480,000 | 0.00 | Client | Sell |
| 11:52:32 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 27,000 | 202.95 | Client | Buy |
| 11:52:32 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 27,000 | 0.00 | Member | Sell |
| 11:56:30 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,867,000 | 43,826.49 | Member | Buy |
| 12:11:26 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 12:12:58 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 74.90 | Client | Buy |
| 12:12:58 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 12:14:27 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 40,000 | 0.00 | Client | Sell |
| 12:16:56 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 0.00 | Member | Sell |
| 12:17:13 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 50,000 | 374.77 | Client | Buy |
| 12:17:24 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 1,503.96 | Client | Buy |
| 12:18:12 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 12:51:32 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,867,000 | 0.00 | Client | Sell |
| 13:39:22 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 11,000 | 0.00 | Client | Sell |
| 14:28:10 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 19,000 | 0.00 | Client | Sell |
| 15:14:52 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 0.00 | Member | Sell |
| 15:39:15 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 758.28 | Client | Buy |
| 15:50:20 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 25,000 | 0.00 | Client | Sell |
| 15:52:23 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 14,000 | 0.00 | Client | Sell |
| 15:58:59 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 11,000 | 0.00 | Client | Sell |
| 15:58:59 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 15:58:59 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 15:59:03 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 78,000 | 0.00 | Client | Sell |
| 15:59:25 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000,000 | 7,576.80 | Member | Buy |
| 15:59:26 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 1,519.92 | Member | Buy |
| 16:00:06 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 0.00 | Client | Sell |
| 16:01:57 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 766.46 | Member | Buy |
| 16:02:49 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 16:05:04 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 16:05:29 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 50,000 | 382.58 | Member | Buy |
| 16:07:24 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 42,000 | 0.00 | Member | Sell |
| 16:07:24 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 42,000 | 322.85 | Client | Buy |
| 16:07:52 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 152.84 | Member | Buy |
| 16:08:13 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:10:58 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 30,000 | 0.00 | Member | Sell |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 16:11:01 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 770.06 | Member | Buy |
| 16:11:33 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 30,000 | 231.80 | Member | Buy |
| 16:11:38 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,000 | 38.50 | Client | Buy |
| 16:11:44 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 16:13:16 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000,000 | 7,670.60 | Member | Buy |
| 16:14:19 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 95,000 | 731.79 | Client | Buy |
| 16:14:57 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,000 | 38.35 | Client | Buy |
| 16:15:01 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 764,000 | 0.00 | Member | Sell |
| 16:15:04 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 280,000 | 2,156.00 | Client | Buy |
| 16:15:25 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 300,000 | 0.00 | Member | Sell |
| 16:16:46 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 0.00 | Member | Sell |
| 16:17:13 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 153.05 | Member | Buy |
| 16:17:33 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 76.53 | Member | Buy |
| 16:18:13 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 76.78 | Client | Buy |
| 16:19:37 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 764,000 | 5,867.52 | Member | Buy |
| 16:19:41 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 0.00 | Member | Sell |
| 16:19:50 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 300,000 | 2,314.50 | Member | Buy |
| 16:20:36 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 1,535.22 | Client | Buy |
| 16:20:54 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 50,000 | 384.28 | Client | Buy |
| 16:21:03 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 764,000 | 5,873.63 | Client | Buy |
| 16:21:03 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 764,000 | 0.00 | Member | Sell |
| 16:21:20 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 153.20 | Member | Buy |
| 16:21:26 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 300,000 | 0.00 | Member | Sell |
| 16:21:26 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 300,000 | 2,316.90 | Client | Buy |
| 16:21:52 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 767.48 | Client | Buy |
| 16:22:20 | \$ / R On 15-Mar-10 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:22:20 | \$ / R On 15-Mar-10 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 16:23:32 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 16:27:31 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 50,000 | 382.50 | Client | Buy |
| 16:31:34 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 2,000,000 | 0.00 | Member | Sell |
| 16:33:21 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 45,000 | 346.05 | Client | Buy |
| 16:35:23 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 2,000,000 | 15,368.40 | Client | Buy |
| 16:37:49 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 250,000 | 1,917.88 | Member | Buy |
| 16:37:53 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 16:38:10 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 16:38:44 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 16:38:58 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:39:13 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| 16:40:50 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 4,000 | 30.74 | Client | Buy |
| 16:43:53 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 16:44:48 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 76.70 | Client | Buy |
| 16:44:48 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Member | Sell |
| 16:44:56 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 40,000 | 0.00 | Member | Sell |
| 16:44:56 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 40,000 | 306.80 | Client | Buy |
| 16:48:35 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 250,000 | 0.00 | Member | Sell |
| 16:50:15 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 250,000 | 1,917.13 | Member | Buy |
| 16:50:15 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 250,000 | 0.00 | Client | Sell |
| 16:51:08 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:53:01 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000,000 | 7,674.50 | Member | Buy |
| 16:54:40 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:57:32 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 766.61 | Member | Buy |
| 16:57:37 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 76.55 | Member | Buy |
| 16:58:10 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 16:58:36 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 16:59:48 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 16:59:48 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 26,000 | 0.00 | Client | Sell |

Total for \$ / R Currency Future:

117 32,692,000 125,243.77

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|----------|--------------------|--|--|-----------------|---|--------|----------|--------|------|
| 09:02:55 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 21,000 | 0.00 | Member | Sell |
| 09:05:16 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 21,000 | 253.27 | Member | Buy |
| 11:56:52 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 12:49:53 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 13:52:59 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000 | 12.19 | Client | Buy |
| 14:32:08 | £ / R On 14-Jun-10 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 15:00:46 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Member | Sell |
| 15:08:08 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 121.80 | Client | Buy |
| 15:14:52 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 0.00 | Member | Sell |
| 15:44:43 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 243.72 | Member | Buy |
| 16:05:53 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 84,000 | 0.00 | Member | Sell |
| 16:05:53 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 84,000 | 1,031.52 | Client | Buy |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|---|--------------------|--------|-----|-----------------|--------------|-------------------|------------------|------------|----------|
| 16:09:54 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 16:15:10 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Member | Sell |
| 16:17:49 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 122.69 | Client | Buy |
| 16:23:06 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 16:36:28 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| Total for £ / R Currency Future: | | | | | 17 | 496,000 | 1,785.18 | | |
| 09:15:56 | € / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 109.77 | Client | Buy |
| 16:48:56 | € / R On 14-Dec-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 16:52:52 | € / R On 14-Dec-09 | | | Currency Future | 1 | 1,000,000 | 11,218.00 | Member | Buy |
| Total for € / R Currency Future: | | | | | 3 | 2,010,000 | 11,327.77 | | |
| 13:30:02 | R155 On 05-Nov-09 | | | Bond Future | 1 | 3,800,000 | 42,435.31 | Member | Buy |
| 13:44:22 | R155 On 05-Nov-09 | | | Bond Future | 1 | 3,800,000 | 0.00 | Member | Sell |
| 15:41:06 | R155 On 05-Nov-09 | | | Bond Future | 1 | 3,800,000 | 42,428.62 | Member | Buy |
| 15:41:06 | R155 On 05-Nov-09 | | | Bond Future | 1 | 3,800,000 | 0.00 | Client | Sell |
| Total for R155 Bond Future: | | | | | 4 | 15,200,000 | 84,863.93 | | |
| 13:30:56 | R206 On 05-Nov-09 | | | Bond Future | 1 | 1,900,000 | 18,893.50 | Member | Buy |
| 13:46:00 | R206 On 05-Nov-09 | | | Bond Future | 1 | 1,900,000 | 0.00 | Member | Sell |
| 15:41:38 | R206 On 05-Nov-09 | | | Bond Future | 1 | 1,900,000 | 18,890.27 | Member | Buy |
| 15:41:38 | R206 On 05-Nov-09 | | | Bond Future | 1 | 1,900,000 | 0.00 | Client | Sell |
| Total for R206 Bond Future: | | | | | 4 | 7,600,000 | 37,783.77 | | |
| 16:34:26 | ZAAD On 14-Jun-10 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 16:36:58 | ZAAD On 15-Mar-10 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 16:47:05 | ZAAD On 14-Jun-10 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 16:59:49 | ZAAD On 15-Mar-10 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |

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|--------------|------------------|--------|-----|---------|--------------|---------|----------------|------------|----------|
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|--|--|--|--|--|----------|----------------|-------------|--|--|
| Total for ZAAD Currency Future: | | | | | 4 | 200,000 | 0.00 | | |
|--|--|--|--|--|----------|----------------|-------------|--|--|

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|---|--|--|--|--|------------|-------------------|-------------------|--|--|
| Grand Total for all Instruments: | | | | | 149 | 58,198,000 | 261,004.42 | | |
|---|--|--|--|--|------------|-------------------|-------------------|--|--|