



Derivatives Matched Trades Report

Report for 15/10/2009

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 08:59:51 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Member | Sell |
| 09:01:27 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,000 | 36.67 | Client | Buy |
| 09:02:02 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 21.99 | Client | Buy |
| 09:02:02 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 0.00 | Client | Sell |
| 09:02:49 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,000 | 36.65 | Client | Buy |
| 09:12:14 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 09:12:14 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 09:12:14 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,000 | 36.60 | Client | Buy |
| 09:12:14 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 146.40 | Client | Buy |
| 09:15:40 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 0.00 | Client | Sell |
| 09:15:40 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 21.96 | Client | Buy |
| 09:19:20 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 22.02 | Client | Buy |
| 09:20:16 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 0.00 | Member | Sell |
| 09:21:23 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 146.72 | Client | Buy |
| 09:23:39 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 0.00 | Member | Sell |
| 09:24:27 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 18,000 | 131.76 | Client | Buy |
| 09:24:27 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 12,000 | 87.84 | Client | Buy |
| 09:24:27 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 12,000 | 0.00 | Client | Sell |
| 09:24:27 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 18,000 | 0.00 | Client | Sell |
| 09:24:43 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 146.65 | Member | Buy |
| 09:25:21 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 0.00 | Member | Sell |
| 09:25:58 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 09:28:43 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 73.22 | Member | Buy |
| 09:28:43 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 09:28:48 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 146.50 | Member | Buy |

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|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 09:28:48 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 09:35:06 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 140,000 | 0.00 | Member | Sell |
| 09:35:34 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 140,000 | 1,027.32 | Client | Buy |
| 09:38:29 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 73.36 | Client | Buy |
| 09:41:45 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 09:41:45 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 73.78 | Client | Buy |
| 09:43:45 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 0.00 | Member | Sell |
| 09:50:30 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 146.60 | Client | Buy |
| 09:57:15 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 1,467.00 | Member | Buy |
| 10:05:22 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 10:05:22 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 4,000 | 29.36 | Client | Buy |
| 10:06:59 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 350,000 | 2,574.88 | Client | Buy |
| 10:06:59 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 350,000 | 0.00 | Client | Sell |
| 10:15:50 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 733.00 | Client | Buy |
| 10:23:15 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 22.00 | Client | Buy |
| 10:33:40 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 30,000 | 219.90 | Client | Buy |
| 10:33:57 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 4,000 | 29.30 | Client | Buy |
| 10:34:03 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 146.50 | Member | Buy |
| 10:46:47 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 0.00 | Member | Sell |
| 10:52:08 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 12,000 | 87.84 | Client | Buy |
| 10:52:16 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 140,000 | 1,024.80 | Client | Buy |
| 11:01:20 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 1,465.52 | Member | Buy |
| 11:15:05 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 7,000 | 0.00 | Client | Sell |
| 11:15:05 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 7,000 | 51.28 | Member | Buy |
| 11:15:15 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 30,000 | 219.92 | Member | Buy |
| 11:17:57 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 73.31 | Client | Buy |
| 11:20:15 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 73.33 | Member | Buy |
| 11:27:23 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 11:27:23 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 13,000 | 0.00 | Client | Sell |
| 11:27:23 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 13,000 | 95.23 | Member | Buy |
| 11:27:23 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 73.20 | Member | Buy |
| 11:29:33 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 265,000 | 1,940.01 | Member | Buy |
| 11:30:12 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 265,000 | 0.00 | Client | Sell |
| 11:33:38 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 8,000 | 58.72 | Member | Buy |
| 11:33:38 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 8,000 | 0.00 | Client | Sell |
| 11:33:43 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 4,000 | 29.36 | Member | Buy |

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|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 11:33:43 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 11:33:51 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 6,000 | 44.06 | Member | Buy |
| 11:34:20 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 30,000 | 220.28 | Member | Buy |
| 11:34:26 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 22,000 | 161.54 | Member | Buy |
| 11:44:01 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 73.50 | Client | Buy |
| 11:44:01 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 11:52:52 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 8,000 | 58.80 | Client | Buy |
| 12:44:49 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 733.80 | Client | Buy |
| 12:59:57 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 13:00:29 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 50,000 | 366.75 | Member | Buy |
| 13:10:21 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 13:10:21 | \$ / R On 15-Mar-10 | | | Currency Future | 1 | 7,000 | 0.00 | Client | Sell |
| 13:14:23 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 35,000 | 0.00 | Member | Sell |
| 13:44:26 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 146.75 | Client | Buy |
| 13:46:27 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 21,000 | 0.00 | Member | Sell |
| 13:46:46 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 7,000 | 0.00 | Member | Sell |
| 13:50:29 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 50,000 | 368.50 | Client | Buy |
| 13:50:29 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| 13:57:08 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 15,000 | 0.00 | Client | Sell |
| 14:06:44 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 35,000 | 0.00 | Client | Sell |
| 14:34:34 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 20,000 | 147.40 | Client | Buy |
| 14:36:24 | \$ / R On 15-Mar-10 | | | Currency Future | 1 | 12,000 | 0.00 | Client | Sell |
| 14:36:24 | \$ / R On 15-Mar-10 | | | Currency Future | 1 | 12,000 | 89.76 | Client | Buy |
| 14:36:41 | \$ / R On 15-Mar-10 | | | Currency Future | 1 | 38,000 | 0.00 | Client | Sell |
| 14:39:54 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 14:46:27 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 14:56:25 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 21,000 | 154.91 | Client | Buy |
| 14:56:35 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 5,000 | 37.00 | Client | Buy |
| 14:56:50 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 7,000 | 51.64 | Client | Buy |
| 15:04:16 | \$ / R On 14-Jun-10 | | | Currency Future | 1 | 1,000 | 7.67 | Client | Buy |
| 15:05:27 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Member | Sell |
| 15:08:04 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 25,000 | 185.00 | Client | Buy |
| 15:11:05 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 74.18 | Client | Buy |
| 15:12:44 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 35,000 | 257.33 | Member | Buy |
| 15:16:49 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,350,000 | 0.00 | Member | Sell |
| 16:08:41 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 22.11 | Client | Buy |

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|--|---------------------|--------|------|-----------------|--------------|------------------|------------------|------------|----------|
| 16:13:03 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 30,000 | 221.24 | Client | Buy |
| 16:16:17 | \$ / R On 15-Mar-10 | 7.50 | Call | Currency Future | 1 | 14,000 | 0.00 | Member | Sell |
| 16:19:11 | \$ / R On 15-Mar-10 | 7.50 | Call | Currency Future | 1 | 14,000 | 0.00 | Client | Buy |
| 16:24:58 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 737.00 | Client | Buy |
| 16:27:05 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,350,000 | 10,015.11 | Client | Buy |
| 16:54:08 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 60,000 | 442.05 | Client | Buy |
| Total for \$ / R Currency Future: | | | | | 103 | 6,884,000 | 27,406.83 | | |
| 11:08:45 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 0.00 | Member | Sell |
| 11:09:43 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 100,000 | 1,187.75 | Member | Buy |
| 14:06:57 | £ / R On 15-Mar-10 | | | Currency Future | 1 | 25,000 | 0.00 | Client | Sell |
| 14:35:59 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 119.70 | Client | Buy |
| 14:37:25 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 14:51:44 | £ / R On 15-Mar-10 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 15:18:01 | £ / R On 14-Jun-10 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 15:18:01 | £ / R On 14-Jun-10 | | | Currency Future | 1 | 1,000 | 12.42 | Client | Buy |
| 15:48:35 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 158,000 | 1,888.70 | Member | Buy |
| 15:56:46 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 157,000 | 1,875.66 | Member | Buy |
| 15:57:26 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 158,000 | 0.00 | Member | Sell |
| 15:57:38 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 157,000 | 0.00 | Member | Sell |
| 16:01:13 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 2,000 | 0.00 | Member | Sell |
| 16:04:30 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 2,000 | 23.96 | Client | Buy |
| 16:06:20 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 60,000 | 716.46 | Member | Buy |
| 16:33:46 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 60,000 | 0.00 | Member | Sell |
| 16:37:56 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000 | 12.02 | Member | Buy |
| 16:37:56 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 16:38:29 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 60,000 | 0.00 | Client | Sell |
| 16:38:29 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 60,000 | 715.86 | Member | Buy |
| Total for £ / R Currency Future: | | | | | 20 | 1,119,000 | 6,552.53 | | |
| 09:57:58 | € / R On 14-Dec-09 | | | Currency Future | 1 | 8,000 | 87.64 | Client | Buy |
| 10:55:33 | € / R On 14-Dec-09 | | | Currency Future | 1 | 726,000 | 0.00 | Member | Sell |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|---|--------------------|--------|-----|-----------------|--------------|------------------|-----------------|------------|----------|
| 10:59:01 | € / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 11:07:20 | € / R On 14-Dec-09 | | | Currency Future | 1 | 726,000 | 7,946.07 | Client | Buy |
| 12:17:33 | € / R On 14-Dec-09 | | | Currency Future | 1 | 17,000 | 186.33 | Client | Buy |
| 13:46:58 | € / R On 14-Dec-09 | | | Currency Future | 1 | 21,000 | 0.00 | Member | Sell |
| 14:57:26 | € / R On 14-Dec-09 | | | Currency Future | 1 | 21,000 | 230.55 | Client | Buy |
| 15:02:04 | € / R On 14-Dec-09 | | | Currency Future | 1 | 6,000 | 66.16 | Client | Buy |
| Total for € / R Currency Future: | | | | | 8 | 1,535,000 | 8,516.74 | | |
| 14:23:15 | ALBI On 04-Feb-10 | | | Index Future | 1 | 40,000 | 0.00 | Client | Sell |
| 14:23:15 | ALBI On 04-Feb-10 | | | Index Future | 1 | 40,000 | 0.00 | Client | Buy |
| Total for ALBI Index Future: | | | | | 2 | 80,000 | 0.00 | | |
| 08:16:15 | R157 On 05-Nov-09 | | | Bond Future | 1 | 2,300,000 | 0.00 | Client | Sell |
| 08:16:15 | R157 On 05-Nov-09 | | | Bond Future | 1 | 2,300,000 | 28,817.33 | Member | Buy |
| 08:16:35 | R157 On 05-Nov-09 | | | Bond Future | 1 | 10,700,000 | 134,063.22 | Member | Buy |
| 08:16:35 | R157 On 05-Nov-09 | | | Bond Future | 1 | 10,700,000 | 0.00 | Client | Sell |
| 08:17:03 | R157 On 05-Nov-09 | | | Bond Future | 1 | 1,800,000 | 22,552.69 | Member | Buy |
| 08:17:03 | R157 On 05-Nov-09 | | | Bond Future | 1 | 1,800,000 | 0.00 | Client | Sell |
| 08:17:32 | R157 On 05-Nov-09 | | | Bond Future | 1 | 1,000,000 | 12,529.27 | Member | Buy |
| 08:17:32 | R157 On 05-Nov-09 | | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 08:17:59 | R157 On 05-Nov-09 | | | Bond Future | 1 | 2,300,000 | 0.00 | Member | Sell |
| 08:17:59 | R157 On 05-Nov-09 | | | Bond Future | 1 | 2,300,000 | 28,816.73 | Client | Buy |
| 08:18:21 | R157 On 05-Nov-09 | | | Bond Future | 1 | 10,700,000 | 0.00 | Member | Sell |
| 08:18:21 | R157 On 05-Nov-09 | | | Bond Future | 1 | 10,700,000 | 134,060.44 | Client | Buy |
| 08:18:49 | R157 On 05-Nov-09 | | | Bond Future | 1 | 1,800,000 | 0.00 | Member | Sell |
| 08:18:49 | R157 On 05-Nov-09 | | | Bond Future | 1 | 1,800,000 | 22,552.22 | Client | Buy |
| 08:19:15 | R157 On 05-Nov-09 | | | Bond Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 08:19:15 | R157 On 05-Nov-09 | | | Bond Future | 1 | 1,000,000 | 12,529.01 | Client | Buy |
| 09:59:39 | R157 On 05-Nov-09 | | | Bond Future | 1 | 11,300,000 | 0.00 | Client | Sell |
| 09:59:39 | R157 On 05-Nov-09 | | | Bond Future | 1 | 11,300,000 | 141,577.85 | Client | Buy |
| 15:01:03 | R157 On 05-Nov-09 | | | Bond Future | 1 | 8,800,000 | 109,636.85 | Client | Buy |
| 15:01:03 | R157 On 05-Nov-09 | | | Bond Future | 1 | 8,800,000 | 0.00 | Client | Sell |

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|---|-------------------|--------|-----|-------------|--------------|--------------------|---------------------|------------|----------|
| Total for R157 Bond Future: | | | | | 20 | 103,400,000 | 647,135.62 | | |
| 15:01:31 | R186 On 05-Nov-09 | | | Bond Future | 1 | 19,800,000 | 0.00 | Client | Sell |
| 15:01:31 | R186 On 05-Nov-09 | | | Bond Future | 1 | 19,800,000 | 229,380.66 | Client | Buy |
| Total for R186 Bond Future: | | | | | 2 | 39,600,000 | 229,380.66 | | |
| 15:01:52 | R208 On 05-Nov-09 | | | Bond Future | 1 | 8,300,000 | 69,514.64 | Client | Buy |
| 15:01:52 | R208 On 05-Nov-09 | | | Bond Future | 1 | 8,300,000 | 0.00 | Client | Sell |
| Total for R208 Bond Future: | | | | | 2 | 16,600,000 | 69,514.64 | | |
| 15:02:20 | R209 On 05-Nov-09 | | | Bond Future | 1 | 6,100,000 | 0.00 | Client | Sell |
| 15:02:20 | R209 On 05-Nov-09 | | | Bond Future | 1 | 6,100,000 | 46,010.31 | Client | Buy |
| Total for R209 Bond Future: | | | | | 2 | 12,200,000 | 46,010.31 | | |
| Grand Total for all Instruments: | | | | | 159 | 181,418,000 | 1,034,517.33 | | |