



Derivatives Matched Trades Report

Report for 14/08/2009

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|------|-----------------|--------------|-----------|----------------|------------|----------|
| 09:22:50 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 49,000 | 0.00 | Client | Sell |
| 09:22:50 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 49,000 | 395.68 | Member | Buy |
| 09:24:29 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 09:26:43 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 15,000 | 0.00 | Client | Sell |
| 09:31:30 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 09:31:30 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 4,000 | 32.94 | Client | Buy |
| 09:31:38 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 1,000 | 8.23 | Client | Buy |
| 09:31:38 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 09:32:48 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 3,000 | 24.45 | Client | Buy |
| 11:07:31 | \$ / R On 14-Dec-09 | 8.20 | Call | Currency Future | 1 | 87,000 | 0.00 | Member | Sell |
| 11:16:12 | \$ / R On 14-Dec-09 | 8.20 | Call | Currency Future | 1 | 87,000 | 0.00 | Client | Buy |
| 11:53:34 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 6,000 | 48.62 | Client | Buy |
| 11:56:49 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 125,000 | 0.00 | Member | Sell |
| 13:57:51 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 14:18:15 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 1,000,000 | 8,260.50 | Client | Buy |
| 15:03:28 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 24.72 | Client | Buy |
| 15:03:28 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 10,000 | 82.40 | Client | Buy |
| 15:20:02 | \$ / R On 15-Mar-10 | | | Currency Future | 1 | 3,000 | 25.08 | Client | Buy |
| 15:39:28 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 2,000 | 16.20 | Client | Buy |
| 15:59:37 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 125,000 | 1,011.76 | Client | Buy |
| 16:15:49 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 30,000 | 0.00 | Member | Sell |
| 16:28:45 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 500,000 | 0.00 | Member | Sell |
| 16:28:45 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 2,000,000 | 0.00 | Member | Sell |
| 16:28:46 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 8,000 | 0.00 | Member | Sell |
| 16:30:22 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 500,000 | 4,068.45 | Client | Buy |

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|--|---------------------|--------|-----|-----------------|--------------|------------------|------------------|------------|----------|
| 16:30:46 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 8,000 | 65.12 | Client | Buy |
| 16:31:12 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 30,000 | 243.70 | Client | Buy |
| 16:33:10 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 2,000,000 | 16,268.80 | Client | Buy |
| 16:46:00 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 5,000 | 40.29 | Client | Buy |
| 16:46:00 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 16:52:33 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 1,000 | 8.15 | Client | Buy |
| 16:52:33 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 16:54:00 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 60,000 | 487.51 | Member | Buy |
| 16:54:18 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 60,000 | 0.00 | Member | Sell |
| 16:55:25 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 20,000 | 162.49 | Member | Buy |
| 16:55:43 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 20,000 | 0.00 | Member | Sell |
| 17:01:52 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 40,000 | 0.00 | Client | Sell |
| 17:01:58 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 40,000 | 324.60 | Member | Buy |
| Total for \$ / R Currency Future: | | | | | 38 | 8,002,000 | 31,599.67 | | |
| 09:31:21 | £ / R On 15-Mar-10 | | | Currency Future | 1 | 1,000 | 13.83 | Client | Buy |
| 10:29:41 | £ / R On 14-Sep-09 | | | Currency Future | 1 | 8,000 | 107.05 | Client | Buy |
| 16:15:53 | £ / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 40.95 | Client | Buy |
| 16:28:47 | £ / R On 14-Sep-09 | | | Currency Future | 1 | 500,000 | 0.00 | Member | Sell |
| 16:30:06 | £ / R On 14-Sep-09 | | | Currency Future | 1 | 500,000 | 6,726.10 | Client | Buy |
| Total for £ / R Currency Future: | | | | | 5 | 1,012,000 | 6,887.93 | | |
| 14:55:19 | € / R On 14-Dec-09 | | | Currency Future | 1 | 3,000 | 35.31 | Client | Buy |
| 15:03:29 | € / R On 15-Mar-10 | | | Currency Future | 1 | 2,000 | 23.90 | Client | Buy |
| 16:15:50 | € / R On 14-Sep-09 | | | Currency Future | 1 | 20,000 | 0.00 | Member | Sell |
| 16:31:33 | € / R On 14-Sep-09 | | | Currency Future | 1 | 20,000 | 231.22 | Client | Buy |
| Total for € / R Currency Future: | | | | | 4 | 45,000 | 290.43 | | |
| 12:06:47 | ALBI On 05-Nov-09 | | | Index Future | 1 | 550,000 | 0.00 | Member | Sell |
| 12:09:55 | ALBI On 05-Nov-09 | | | Index Future | 1 | 550,000 | 0.00 | Member | Buy |

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| Total for ALBI Index Future: | | | | | 2 | 1,100,000 | 0.00 | | |
| 15:24:07 | R157 On 05-Nov-09 | | | Bond Future | 1 | 30,000,000 | 0.00 | Member | Sell |
| 15:24:07 | R157 On 05-Nov-09 | | | Bond Future | 1 | 30,000,000 | 376,895.19 | Client | Buy |
| Total for R157 Bond Future: | | | | | 2 | 60,000,000 | 376,895.19 | | |
| 15:24:37 | R186 On 05-Nov-09 | | | Bond Future | 1 | 39,000,000 | 0.00 | Member | Sell |
| 15:24:37 | R186 On 05-Nov-09 | | | Bond Future | 1 | 39,000,000 | 507,099.65 | Client | Buy |
| 15:24:50 | R186 On 05-Nov-09 | | | Bond Future | 1 | 30,000,000 | 359,275.74 | Client | Buy |
| 15:24:50 | R186 On 05-Nov-09 | | | Bond Future | 1 | 30,000,000 | 0.00 | Member | Sell |
| 15:29:21 | R186 On 05-Nov-09 | | | Bond Future | 1 | 39,000,000 | 507,099.65 | Member | Buy |
| 15:29:21 | R186 On 05-Nov-09 | | | Bond Future | 1 | 39,000,000 | 0.00 | Client | Sell |
| 15:29:29 | R186 On 05-Nov-09 | | | Bond Future | 1 | 39,000,000 | 466,292.50 | Client | Buy |
| 15:29:29 | R186 On 05-Nov-09 | | | Bond Future | 1 | 39,000,000 | 0.00 | Member | Sell |
| Total for R186 Bond Future: | | | | | 8 | 294,000,000 | 1,839,767.53 | | |
| 12:44:20 | ZAAD On 14-Sep-09 | | | Currency Future | 1 | 32,000 | 0.00 | Client | Sell |
| Total for ZAAD Currency Future: | | | | | 1 | 32,000 | 0.00 | | |
| Grand Total for all Instruments: | | | | | 60 | 364,191,000 | 2,255,440.76 | | |