



Derivatives Matched Trades Report

Report for 17/12/2008

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 08:59:47 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 22,000 | 0.00 | Client | Sell |
| 09:02:21 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 25,000 | 257.50 | Client | Buy |
| 09:02:21 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 25,000 | 0.00 | Member | Sell |
| 09:02:23 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 9,000 | 0.00 | Member | Sell |
| 09:02:23 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 9,000 | 92.70 | Client | Buy |
| 09:02:26 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 09:16:34 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 200,000 | 0.00 | Member | Sell |
| 09:20:58 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 500,000 | 5,098.75 | Client | Buy |
| 09:21:03 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 508.68 | Client | Buy |
| 09:21:03 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| 09:21:36 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| 09:21:36 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 508.43 | Client | Buy |
| 09:21:54 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 500,000 | 0.00 | Member | Sell |
| 09:24:01 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 200,000 | 2,043.70 | Client | Buy |
| 09:31:05 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 500,000 | 5,098.75 | Client | Buy |
| 10:33:13 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 35,000 | 357.70 | Client | Buy |
| 10:50:06 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 509.68 | Member | Buy |
| 10:54:25 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 10:54:25 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 51.12 | Client | Buy |
| 10:55:11 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 15,000 | 0.00 | Client | Sell |
| 10:57:32 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 10,000 | 102.55 | Client | Buy |
| 10:57:51 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 500,000 | 5,127.50 | Client | Buy |
| 10:58:06 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 500,000 | 5,130.00 | Client | Buy |
| 11:05:19 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 11:16:23 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 750,000 | 7,661.25 | Member | Buy |

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| 11:16:31 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 600,000 | 6,129.00 | Member | Buy |
| 11:19:08 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 11:24:31 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 600,000 | 0.00 | Client | Sell |
| 11:25:43 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 750,000 | 0.00 | Client | Sell |
| 11:36:07 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 500,000 | 0.00 | Member | Sell |
| 12:22:09 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,840,000 | 0.00 | Client | Sell |
| 12:22:09 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,840,000 | 19,172.80 | Client | Buy |
| 12:57:33 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 2,000 | 20.42 | Client | Buy |
| 12:57:33 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 20,000 | 204.20 | Client | Buy |
| 12:58:15 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 120,000 | 1,223.95 | Client | Buy |
| 12:58:15 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 20,000 | 208.00 | Client | Buy |
| 12:58:23 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 10,000 | 101.90 | Client | Buy |
| 12:58:29 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 10,000 | 101.85 | Client | Buy |
| 13:07:29 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 509.15 | Client | Buy |
| 13:12:02 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 508.50 | Client | Buy |
| 13:17:11 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 200,000 | 2,030.32 | Member | Buy |
| 13:19:16 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 510.65 | Client | Buy |
| 13:48:44 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| 14:22:26 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 6,000 | 61.32 | Client | Buy |
| 14:22:26 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 2,000 | 20.38 | Client | Buy |
| 14:22:26 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 14:24:13 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 400,000 | 0.00 | Member | Sell |
| 14:30:28 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 23,000 | 0.00 | Client | Sell |
| 14:31:14 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 200,000 | 0.00 | Client | Sell |
| 14:49:09 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 400,000 | 4,094.24 | Client | Buy |
| 15:36:47 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 10,000 | 102.35 | Client | Buy |
| 15:36:47 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 10,000 | 0.00 | Member | Sell |
| 16:13:44 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 16:13:44 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 51.00 | Client | Buy |
| 16:36:23 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:36:23 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000 | 10.15 | Client | Buy |
| 16:36:23 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 16:36:23 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 16:36:23 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 10,000 | 101.50 | Client | Buy |
| 16:36:23 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 20,000 | 203.00 | Client | Buy |
| 16:40:26 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 19,000 | 0.00 | Client | Sell |

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|--|---------------------|--------|-----|-----------------|--------------|-------------------|------------------|------------|----------|
| 16:40:26 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 19,000 | 192.85 | Member | Buy |
| 16:52:05 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000 | 0.00 | Member | Sell |
| 16:52:05 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000 | 10.16 | Client | Buy |
| 16:56:53 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 3,000 | 0.00 | Member | Sell |
| 16:56:53 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 3,000 | 31.08 | Client | Buy |
| Total for \$ / R Currency Future: | | | | | 66 | 11,969,000 | 68,147.06 | | |
| 14:25:11 | £ / R On 16-Mar-09 | | | Currency Future | 1 | 300,000 | 0.00 | Member | Sell |
| 14:46:28 | £ / R On 16-Mar-09 | | | Currency Future | 1 | 150,000 | 0.00 | Member | Sell |
| 14:49:32 | £ / R On 16-Mar-09 | | | Currency Future | 1 | 300,000 | 4,683.99 | Client | Buy |
| 14:54:46 | £ / R On 16-Mar-09 | | | Currency Future | 1 | 150,000 | 2,349.92 | Client | Buy |
| 16:40:31 | £ / R On 16-Mar-09 | | | Currency Future | 1 | 3,000 | 46.99 | Client | Buy |
| 16:40:31 | £ / R On 16-Mar-09 | | | Currency Future | 1 | 3,000 | 0.00 | Member | Sell |
| Total for £ / R Currency Future: | | | | | 6 | 906,000 | 7,080.90 | | |
| 09:02:25 | € / R On 16-Mar-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 09:09:51 | € / R On 16-Mar-09 | | | Currency Future | 1 | 8,000 | 114.57 | Client | Buy |
| 09:10:56 | € / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 71.62 | Client | Buy |
| 09:15:35 | € / R On 16-Mar-09 | | | Currency Future | 1 | 1,000,000 | 14,243.50 | Member | Buy |
| 09:53:03 | € / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 10:26:50 | € / R On 16-Mar-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 10:42:10 | € / R On 16-Mar-09 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 11:14:50 | € / R On 16-Mar-09 | | | Currency Future | 1 | 900,000 | 12,967.74 | Member | Buy |
| 11:17:58 | € / R On 16-Mar-09 | | | Currency Future | 1 | 900,000 | 12,994.83 | Member | Buy |
| 11:23:48 | € / R On 16-Mar-09 | | | Currency Future | 1 | 900,000 | 0.00 | Client | Sell |
| 11:26:45 | € / R On 16-Mar-09 | | | Currency Future | 1 | 900,000 | 0.00 | Client | Sell |
| 13:48:59 | € / R On 16-Mar-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 14:30:12 | € / R On 16-Mar-09 | | | Currency Future | 1 | 17,000 | 243.61 | Client | Buy |
| Total for € / R Currency Future: | | | | | 13 | 5,667,000 | 40,635.87 | | |
| 09:33:12 | R157 On 05-Feb-09 | | | Bond Future | 1 | 1,000,000 | 13,810.67 | Member | Buy |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|---|-------------------|--------|-----|-----------------|--------------|----------------------|---------------------|------------|----------|
| 09:33:12 | R157 On 05-Feb-09 | | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 11:24:35 | R157 On 05-Feb-09 | | | Bond Future | 1 | 1,000,000 | 13,810.67 | Member | Buy |
| 11:24:35 | R157 On 05-Feb-09 | | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 12:23:40 | R157 On 05-Feb-09 | | | Bond Future | 1 | 2,000,000 | 0.00 | Client | Sell |
| 12:23:40 | R157 On 05-Feb-09 | | | Bond Future | 1 | 2,000,000 | 27,808.61 | Member | Buy |
| Total for R157 Bond Future: | | | | | 6 | 8,000,000 | 55,429.96 | | |
| 12:18:53 | R186 On 05-Feb-09 | | | Bond Future | 1 | 500,000,000 | 0.00 | | Sell |
| 12:18:53 | R186 On 05-Feb-09 | | | Bond Future | 1 | 500,000,000 | 6,801,417.00 | Member | Buy |
| Total for R186 Bond Future: | | | | | 2 | 1,000,000,000 | 6,801,417.00 | | |
| 11:08:46 | ZAAD On 16-Mar-09 | | | Currency Future | 1 | 300,000 | 2,107.80 | Member | Buy |
| 11:12:09 | ZAAD On 16-Mar-09 | | | Currency Future | 1 | 300,000 | 0.00 | Client | Sell |
| Total for ZAAD Currency Future: | | | | | 2 | 600,000 | 2,107.80 | | |
| Grand Total for all Instruments: | | | | | 95 | 1,027,142,000 | 6,974,818.58 | | |