



Derivatives Matched Trades Report

Report for 18/02/2009

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 08:59:58 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 09:01:41 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 09:08:29 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 09:08:29 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 09:08:29 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 09:27:19 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 10,462.80 | Client | Buy |
| 09:27:43 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 10,462.80 | Client | Buy |
| 09:28:11 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 10,462.80 | Client | Buy |
| 09:29:21 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 10,461.80 | Client | Buy |
| 09:29:45 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 10,451.80 | Client | Buy |
| 09:45:03 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 25,000 | 264.99 | Member | Buy |
| 10:17:09 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 0.00 | Member | Sell |
| 10:18:07 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 51.30 | Client | Buy |
| 10:33:48 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 5,000 | 52.20 | Client | Buy |
| 10:33:48 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 11:04:03 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 2,500,000 | 26,111.75 | Member | Buy |
| 11:13:48 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 11:15:36 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 11:18:41 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 499,000 | 0.00 | Client | Sell |
| 11:18:41 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 11:18:42 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 499,000 | 0.00 | Client | Sell |
| 11:24:46 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 13,000 | 0.00 | Client | Sell |
| 11:35:51 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 450,000 | 4,636.08 | Member | Buy |
| 11:49:07 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 11:49:26 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000 | 10.33 | Member | Buy |

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|--|---------------------|--------|-----|-----------------|--------------|-------------------|-------------------|------------|----------|
| 11:52:10 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000 | 0.00 | Member | Sell |
| 12:19:14 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 200,000 | 0.00 | Client | Sell |
| 12:19:14 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 40,000 | 0.00 | Client | Sell |
| 12:41:24 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 100,000 | 0.00 | Member | Sell |
| 12:41:24 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 100,000 | 1,035.20 | Client | Buy |
| 13:25:30 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 51.25 | Client | Buy |
| 13:30:48 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 0.00 | Member | Sell |
| 13:32:38 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 51.11 | Member | Buy |
| 13:40:32 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 70,000 | 722.05 | Member | Buy |
| 13:40:32 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 70,000 | 0.00 | Client | Sell |
| 15:15:35 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 25,000 | 0.00 | Client | Sell |
| 15:15:51 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 450,000 | 0.00 | Client | Sell |
| 15:16:11 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 2,500,000 | 0.00 | Client | Sell |
| 15:39:00 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 3,000 | 0.00 | Client | Sell |
| 15:40:45 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 3,000 | 30.81 | Client | Buy |
| 16:02:39 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,500,000 | 15,359.70 | Member | Buy |
| 16:03:11 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 10,409.20 | Member | Buy |
| 16:13:35 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 16:13:51 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,500,000 | 0.00 | Client | Sell |
| 16:27:17 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000 | 10.58 | Client | Buy |
| 16:27:17 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 16:31:08 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:50:07 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 2,500,000 | 25,680.25 | Member | Buy |
| 16:51:46 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 16:52:39 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 2,500,000 | 0.00 | Client | Sell |
| Total for \$ / R Currency Future: | | | | | 50 | 27,631,000 | 136,778.79 | | |
| 09:42:37 | £ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000 | 14.65 | Client | Buy |
| 12:19:22 | £ / R On 14-Sep-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| Total for £ / R Currency Future: | | | | | 2 | 6,000 | 14.65 | | |
| 12:19:16 | € / R On 16-Mar-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |

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|---|-------------------|--------|-----|--------------|--------------|--------------------|---------------------|------------|----------|
| Total for € / R Currency Future: | | | | | 1 | 20,000 | 0.00 | | |
| 16:12:34 | ALBI On 07-May-09 | | | Index Future | 1 | 30,000 | 0.00 | Member | Buy |
| 16:12:34 | ALBI On 07-May-09 | | | Index Future | 1 | 30,000 | 0.00 | Client | Sell |
| Total for ALBI Index Future: | | | | | 2 | 60,000 | 0.00 | | |
| 11:20:08 | R157 On 07-May-09 | | | Bond Future | 1 | 44,000,000 | 0.00 | Member | Sell |
| 13:15:16 | R157 On 07-May-09 | | | Bond Future | 1 | 8,100,000 | 104,462.49 | Client | Buy |
| 13:15:16 | R157 On 07-May-09 | | | Bond Future | 1 | 8,100,000 | 0.00 | Client | Sell |
| 13:20:48 | R157 On 07-May-09 | | | Bond Future | 1 | 44,000,000 | 565,943.88 | Member | Buy |
| 14:54:20 | R157 On 07-May-09 | | | Bond Future | 1 | 2,000,000 | 0.00 | Member | Sell |
| 14:54:20 | R157 On 07-May-09 | | | Bond Future | 1 | 2,000,000 | 25,865.38 | Client | Buy |
| 16:16:52 | R157 On 07-May-09 | | | Bond Future | 1 | 22,200,000 | 0.00 | | Sell |
| 16:16:52 | R157 On 07-May-09 | | | Bond Future | 1 | 22,200,000 | 285,417.96 | | Buy |
| Total for R157 Bond Future: | | | | | 8 | 152,600,000 | 981,689.72 | | |
| 11:19:45 | R186 On 07-May-09 | | | Bond Future | 1 | 48,900,000 | 0.00 | Member | Sell |
| 13:20:20 | R186 On 07-May-09 | | | Bond Future | 1 | 48,900,000 | 595,082.19 | Member | Buy |
| Total for R186 Bond Future: | | | | | 2 | 97,800,000 | 595,082.19 | | |
| Grand Total for all Instruments: | | | | | 65 | 278,117,000 | 1,713,565.35 | | |