



Derivatives Matched Trades Report

Report for 24/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:12:31	\$ / R On 16-Mar-09			Currency Future	1	100,000	986.00	Client	Buy
09:12:31	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.60	Client	Buy
09:17:03	\$ / R On 16-Mar-09			Currency Future	1	6,000	58.95	Client	Buy
09:24:57	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:24:57	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.00	Client	Buy
09:31:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.00	Client	Buy
09:31:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:55:21	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
10:15:34	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:27:27	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:28:38	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
10:39:20	\$ / R On 16-Mar-09			Currency Future	1	2,300,000	22,683.75	Client	Buy
10:39:20	\$ / R On 16-Mar-09			Currency Future	1	2,300,000	0.00	Member	Sell
11:47:47	\$ / R On 16-Mar-09			Currency Future	1	23,000	226.55	Client	Buy
Total for \$ / R Currency Future:					14	4,822,000	24,249.85		
09:41:50	£ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
Total for £ / R Currency Future:					1	3,000	0.00		
11:22:37	R157 On 07-May-09			Bond Future	1	10,300,000	137,936.41	Member	Buy
11:24:36	R157 On 07-May-09			Bond Future	1	10,300,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R157 Bond Future:					2	20,600,000	137,936.41		
08:45:32	R186 On 05-Feb-09			Bond Future	1	2,300,000	0.00	Member	Sell
08:45:32	R186 On 05-Feb-09			Bond Future	1	2,300,000	31,014.55		Buy
Total for R186 Bond Future:					2	4,600,000	31,014.55		
Grand Total for all Instruments:					19	30,025,000	193,200.80		