



# Derivatives Matched Trades Report

Report for 13/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:11:49	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:17:24	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
09:17:38	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:17:56	\$ / R On 16-Mar-09			Currency Future	1	17,000	175.71	Client	Buy
09:40:18	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,058.96	Member	Buy
09:42:57	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
09:43:33	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
09:47:18	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.60	Client	Buy
09:47:18	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
09:49:56	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:57:29	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:59:23	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
09:59:31	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
10:02:05	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,286.60	Member	Buy
10:05:42	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:10:14	\$ / R On 16-Mar-09	11.00	Call	Currency Future	1	2,250,000	0.00	Client	Sell
10:10:14	\$ / R On 16-Mar-09	11.00	Call	Currency Future	1	2,250,000	0.00	Member	Buy
10:11:00	\$ / R On 16-Mar-09	11.00	Call	Currency Future	1	250,000	0.00	Member	Buy
10:11:00	\$ / R On 16-Mar-09	11.00	Call	Currency Future	1	250,000	0.00	Client	Sell
10:43:37	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
10:48:00	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
10:48:47	\$ / R On 16-Mar-09			Currency Future	1	20,000	206.36	Member	Buy
10:57:48	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
10:57:48	\$ / R On 16-Mar-09			Currency Future	1	7,000	72.23	Client	Buy
11:03:53	\$ / R On 14-Sep-09			Currency Future	1	3,000	32.26	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:05:38	\$ / R On 14-Sep-09			Currency Future	1	8,000	86.04	Client	Buy
11:13:04	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
11:13:35	\$ / R On 16-Mar-09			Currency Future	1	45,000	465.75	Client	Buy
11:13:35	\$ / R On 16-Mar-09			Currency Future	1	45,000	0.00	Client	Sell
11:18:46	\$ / R On 16-Mar-09			Currency Future	1	130,000	0.00	Member	Sell
11:18:46	\$ / R On 16-Mar-09			Currency Future	1	130,000	1,341.60	Client	Buy
11:19:04	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
11:19:04	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,176.75	Client	Buy
11:29:25	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
11:32:43	\$ / R On 16-Mar-09			Currency Future	1	810,000	0.00	Member	Sell
11:34:16	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:42:52	\$ / R On 16-Mar-09			Currency Future	1	810,000	8,407.48	Client	Buy
11:44:23	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
11:47:12	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,949.00	Client	Buy
11:52:56	\$ / R On 12-Jun-09			Currency Future	1	5,000	52.80	Member	Buy
11:54:58	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:12:45	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
12:14:22	\$ / R On 16-Mar-09			Currency Future	1	5,700,000	58,682.07	Member	Buy
12:15:07	\$ / R On 16-Mar-09			Currency Future	1	20,000	206.44	Client	Buy
12:42:42	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.86	Client	Buy
12:51:37	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,849.00	Client	Buy
13:22:00	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Client	Sell
13:25:17	\$ / R On 16-Mar-09			Currency Future	1	12,000	123.77	Member	Buy
13:26:06	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Member	Sell
13:36:14	\$ / R On 16-Mar-09			Currency Future	1	5,700,000	0.00	Client	Sell
14:16:45	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
14:28:58	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
14:28:58	\$ / R On 16-Mar-09			Currency Future	1	20,000	205.56	Client	Buy
15:09:40	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,046.94	Member	Buy
15:29:34	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,041.32	Member	Buy
15:29:49	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,106.80	Member	Buy
15:29:59	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,213.50	Member	Buy
15:35:48	\$ / R On 16-Mar-09			Currency Future	1	20,000	204.60	Client	Buy
15:36:40	\$ / R On 16-Mar-09			Currency Future	1	50,000	511.11	Client	Buy
15:37:02	\$ / R On 16-Mar-09			Currency Future	1	300,000	3,057.33	Member	Buy
15:37:12	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,095.30	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:37:59	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,096.55	Member	Buy
15:58:04	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
16:07:35	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
16:11:58	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,036.52	Member	Buy
16:13:27	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
16:15:41	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
16:16:07	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
16:16:24	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
16:16:46	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:17:03	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
16:17:22	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
16:26:11	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.52	Client	Buy
16:49:08	\$ / R On 16-Mar-09			Currency Future	1	30,000	306.28	Client	Buy
16:49:08	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.20	Client	Buy
16:49:08	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.42	Client	Buy
16:49:37	\$ / R On 16-Mar-09			Currency Future	1	30,000	305.69	Client	Buy
16:50:06	\$ / R On 16-Mar-09			Currency Future	1	15,000	152.65	Client	Buy
16:54:54	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,065.30	Member	Buy
16:57:48	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>80</b>	<b>41,073,000</b>	<b>180,720.85</b>		
09:28:34	£ / R On 16-Mar-09			Currency Future	1	2,000	30.33	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>1</b>	<b>2,000</b>	<b>30.33</b>		
11:44:53	€ / R On 16-Mar-09			Currency Future	1	1,000	13.78	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>1</b>	<b>1,000</b>	<b>13.78</b>		
14:07:03	R157 On 05-Feb-09	8.25	Call	Option on Bond Future	1	50,000,000	0.00	Member	Sell
14:07:03	R157 On 05-Feb-09	8.25	Call	Option on Bond Future	1	50,000,000	0.00	Client	Buy
14:30:29	R157 On 05-Feb-09			Bond Future	1	10,000,000	135,614.71	Client	Buy
14:30:29	R157 On 05-Feb-09			Bond Future	1	10,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
--------------	------------------	--------	-----	---------	--------------	---------	----------------	------------	----------

---

<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>120,000,000</b>	<b>135,614.71</b>		
------------------------------------	--	--	--	--	----------	--------------------	-------------------	--	--

<b>Grand Total for all Instruments:</b>					<b>86</b>	<b>161,076,000</b>	<b>316,379.67</b>		
---	--	--	--	--	-----------	--------------------	-------------------	--	--