



Derivatives Matched Trades Report

Report for 19/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:50:09	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
11:25:08	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:35:18	\$ / R On 16-Mar-09			Currency Future	1	400,000	4,065.56	Member	Buy
11:36:01	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Client	Sell
13:01:31	\$ / R On 16-Mar-09			Currency Future	1	11,000	111.91	Member	Buy
13:03:25	\$ / R On 16-Mar-09			Currency Future	1	11,000	0.00	Member	Sell
15:22:04	\$ / R On 16-Mar-09			Currency Future	1	380,000	3,883.60	Member	Buy
15:22:04	\$ / R On 16-Mar-09			Currency Future	1	380,000	0.00	Client	Sell
15:24:55	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:24:55	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,018.75	Client	Buy
15:25:15	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
15:25:15	\$ / R On 16-Mar-09			Currency Future	1	300,000	3,063.00	Client	Buy
15:48:53	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:49:31	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:49:31	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
16:30:22	\$ / R On 16-Mar-09			Currency Future	1	1,489,000	0.00	Client	Sell
16:30:22	\$ / R On 16-Mar-09			Currency Future	1	1,489,000	15,232.47	Member	Buy
16:32:23	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Member	Sell
16:33:25	\$ / R On 16-Mar-09			Currency Future	1	400,000	4,103.48	Member	Buy
16:42:03	\$ / R On 16-Mar-09			Currency Future	1	1,489,000	0.00	Member	Sell
16:42:03	\$ / R On 16-Mar-09			Currency Future	1	1,489,000	15,232.47	Client	Buy
Total for \$ / R Currency Future:					21	9,219,000	46,711.24		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:49:18	€ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
11:49:56	€ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:49:56	€ / R On 16-Mar-09			Currency Future	1	1,000	13.52	Client	Buy
11:51:39	€ / R On 16-Mar-09			Currency Future	1	2,000	27.00	Client	Buy
11:51:39	€ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
11:51:42	€ / R On 16-Mar-09			Currency Future	1	497,000	0.00	Client	Sell
Total for € / R Currency Future:					6	1,003,000	40.52		
13:28:24	ALBI On 05-Feb-09			Index Future	1	20,000	0.00	Client	Buy
13:28:24	ALBI On 05-Feb-09			Index Future	1	20,000	0.00	Member	Sell
Total for ALBI Index Future:					2	40,000	0.00		
16:00:05	R157 On 07-May-09			Bond Future	1	1,000,000	13,236.27	Member	Buy
16:00:05	R157 On 07-May-09			Bond Future	1	1,000,000	0.00	Client	Sell
16:04:35	R157 On 05-Feb-09			Bond Future	1	160,000,000	0.00	Member	Sell
16:04:35	R157 On 05-Feb-09			Bond Future	1	160,000,000	2,165,476.16	Client	Buy
Total for R157 Bond Future:					4	322,000,000	2,178,712.43		
Grand Total for all Instruments:					33	332,262,000	2,225,464.19		