



# Derivatives Matched Trades Report

Report for 22/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:15:17	\$ / R On 15-Mar-10	9.85	Call	Currency Future	1	27,500,000	0.00	Member	Sell
08:15:17	\$ / R On 15-Mar-10	12.30	Call	Currency Future	1	27,500,000	0.00	Member	Buy
08:26:48	\$ / R On 15-Mar-10	12.30	Call	Currency Future	1	27,500,000	0.00	Member	Sell
09:36:52	\$ / R On 15-Mar-10	9.85	Call	Currency Future	1	27,500,000	0.00	Member	Buy
09:36:53	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,619.30	Member	Buy
10:11:58	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Client	Sell
11:24:17	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
11:36:45	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:36:45	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.65	Client	Buy
15:22:35	\$ / R On 16-Mar-09			Currency Future	1	100,000	988.00	Client	Buy
15:23:44	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.74	Client	Buy
15:26:09	\$ / R On 16-Mar-09			Currency Future	1	40,000	394.60	Client	Buy
15:36:41	\$ / R On 16-Mar-09			Currency Future	1	20,000	197.00	Client	Buy
15:41:43	\$ / R On 16-Mar-09			Currency Future	1	8,000	78.76	Client	Buy
16:09:13	\$ / R On 16-Mar-09			Currency Future	1	6,000	59.27	Client	Buy
16:59:21	\$ / R On 16-Mar-09			Currency Future	1	6,000	59.15	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>16</b>	<b>116,204,000</b>	<b>31,514.47</b>		
08:56:19	£ / R On 16-Mar-09			Currency Future	1	2,000	29.46	Client	Buy
12:24:35	£ / R On 14-Sep-09			Currency Future	1	3,000	45.45	Client	Buy
13:33:36	£ / R On 16-Mar-09			Currency Future	1	70,000	0.00	Member	Sell
13:36:32	£ / R On 16-Mar-09			Currency Future	1	70,000	1,025.03	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for £ / R Currency Future:</b>					<b>4</b>	<b>145,000</b>	<b>1,099.94</b>		
13:10:47	€ / R On 16-Mar-09			Currency Future	1	2,000	27.72	Client	Buy
14:46:28	€ / R On 16-Mar-09			Currency Future	1	30,000	414.00	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>2</b>	<b>32,000</b>	<b>441.72</b>		
10:45:28	R186 On 05-Feb-09			Bond Future	1	700,000	9,516.72	Member	Buy
10:45:28	R186 On 05-Feb-09			Bond Future	1	700,000	0.00		Sell
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>1,400,000</b>	<b>9,516.72</b>		
<b>Grand Total for all Instruments:</b>					<b>24</b>	<b>117,781,000</b>	<b>42,572.85</b>		