



# Derivatives Matched Trades Report

Report for 12/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:27:37	\$ / R On 12-Dec-08			Currency Future	1	7,500,000	0.00	Member	Sell
08:27:37	\$ / R On 12-Dec-08			Currency Future	1	7,500,000	75,318.75	Client	Buy
08:28:32	\$ / R On 16-Mar-09			Currency Future	1	7,500,000	0.00	Client	Sell
08:28:32	\$ / R On 16-Mar-09			Currency Future	1	7,500,000	77,111.25	Member	Buy
08:51:05	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	250,000	0.00	Member	Sell
08:51:05	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	250,000	0.00	Client	Buy
09:22:35	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
09:46:52	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
09:55:13	\$ / R On 12-Dec-08			Currency Future	1	6,000,000	0.00	Member	Sell
09:57:38	\$ / R On 16-Mar-09			Currency Future	1	7,500,000	0.00	Member	Sell
10:02:43	\$ / R On 12-Dec-08			Currency Future	1	6,000,000	61,045.20	Client	Buy
10:03:01	\$ / R On 16-Mar-09			Currency Future	1	7,500,000	77,089.50	Client	Buy
10:13:04	\$ / R On 12-Jun-09			Currency Future	1	5,000	53.25	Client	Buy
10:14:38	\$ / R On 12-Dec-08			Currency Future	1	8,000,000	81,562.40	Member	Buy
10:15:08	\$ / R On 16-Mar-09			Currency Future	1	8,000,000	0.00	Member	Sell
10:17:37	\$ / R On 12-Dec-08			Currency Future	1	50,000	508.39	Member	Buy
10:23:24	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
10:38:19	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
10:38:44	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,042.54	Member	Buy
10:42:29	\$ / R On 16-Mar-09			Currency Future	1	117,000	1,220.94	Member	Buy
10:43:46	\$ / R On 16-Mar-09			Currency Future	1	117,000	0.00	Client	Sell
10:56:16	\$ / R On 12-Dec-08			Currency Future	1	8,000,000	0.00	Client	Sell
10:56:49	\$ / R On 16-Mar-09			Currency Future	1	8,000,000	83,679.20	Client	Buy
10:57:08	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
10:57:27	\$ / R On 16-Mar-09			Currency Future	1	50,000	521.62	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:58:49	\$ / R On 12-Dec-08			Currency Future	1	100,000	1,019.47	Client	Buy
10:59:03	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
12:19:05	\$ / R On 16-Mar-09			Currency Future	1	20,745,000	0.00	Member	Sell
12:20:21	\$ / R On 12-Dec-08			Currency Future	1	3,818,000	0.00	Member	Sell
12:21:01	\$ / R On 16-Mar-09			Currency Future	1	3,818,000	39,783.56	Member	Buy
12:21:27	\$ / R On 12-Dec-08			Currency Future	1	20,745,000	211,391.55	Member	Buy
12:58:15	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.44	Client	Buy
14:13:32	\$ / R On 16-Mar-09			Currency Future	1	20,745,000	216,577.80	Client	Buy
14:14:23	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
14:18:29	\$ / R On 16-Mar-09			Currency Future	1	35,000	0.00	Client	Sell
14:33:35	\$ / R On 16-Mar-09			Currency Future	1	3,818,000	0.00	Member	Sell
14:34:29	\$ / R On 12-Dec-08			Currency Future	1	3,818,000	38,905.42	Member	Buy
14:35:39	\$ / R On 12-Dec-08			Currency Future	1	20,745,000	0.00	Client	Sell
15:30:08	\$ / R On 12-Dec-08	10.50	Put	Currency Future	1	2,000,000	0.00	Client	Buy
15:30:08	\$ / R On 12-Dec-08	10.50	Put	Currency Future	1	2,000,000	0.00	Member	Sell
15:32:20	\$ / R On 12-Dec-08	10.30	Put	Currency Future	1	1,000,000	0.00	Member	Sell
15:32:20	\$ / R On 12-Dec-08	10.30	Put	Currency Future	1	1,000,000	0.00	Client	Buy
15:35:15	\$ / R On 12-Dec-08	9.85	Put	Currency Future	1	1,000,000	0.00	Client	Buy
15:35:15	\$ / R On 12-Dec-08	9.85	Put	Currency Future	1	1,000,000	0.00	Member	Sell
15:45:20	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	0.00	Member	Sell
15:45:20	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	25,462.50	Client	Buy
15:45:48	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
15:45:48	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	26,062.50	Member	Buy
15:57:39	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,375.00	Member	Buy
15:57:39	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:50:22	\$ / R On 12-Dec-08			Currency Future	1	1,403,000	14,254.48	Member	Buy
16:50:57	\$ / R On 16-Mar-09			Currency Future	1	1,180,000	0.00	Member	Sell
16:50:59	\$ / R On 12-Dec-08			Currency Future	1	1,403,000	0.00	Member	Sell
16:51:30	\$ / R On 16-Mar-09			Currency Future	1	1,180,000	12,282.03	Member	Buy

**Total for \$ / R Currency Future: 54 213,863,000 1,055,277.79**

10:08:45	£ / R On 12-Dec-08			Currency Future	1	10,000	151.61	Member	Buy
10:09:25	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
10:25:57	£ / R On 12-Dec-08			Currency Future	1	20,000	302.21	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:26:37	£ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
10:45:13	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:45:43	£ / R On 16-Mar-09			Currency Future	1	10,000	155.31	Client	Buy
10:58:01	£ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
10:58:23	£ / R On 16-Mar-09			Currency Future	1	20,000	309.74	Client	Buy
14:14:23	£ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
14:15:57	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
14:23:38	£ / R On 12-Jun-09			Currency Future	1	10,000	158.40	Client	Buy
15:46:39	£ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
16:10:31	£ / R On 16-Mar-09			Currency Future	1	300,000	4,664.01	Member	Buy
16:17:31	£ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
16:17:46	£ / R On 16-Mar-09			Currency Future	1	300,000	4,581.66	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>15</b>	<b>1,432,000</b>	<b>10,322.94</b>		
10:00:49	€ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
10:38:24	€ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
14:14:23	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
14:52:31	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
14:53:02	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>5</b>	<b>145,000</b>	<b>0.00</b>		
14:00:01	GOVI On 05-Feb-09			jGovi	1	80,000	0.00	Member	Sell
14:04:55	GOVI On 05-Feb-09			jGovi	1	80,000	24,017.28	Client	Buy
<b>Total for GOVI jGovi:</b>					<b>2</b>	<b>160,000</b>	<b>24,017.28</b>		
<b>Grand Total for all Instruments:</b>					<b>76</b>	<b>215,600,000</b>	<b>1,089,618.01</b>		