



# Currency Futures Matched Trades

Report for 08/12/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:55:05	\$ / R 12-Dec-08	Currency Future	1	1,000	6,000	6,000,000	10.2138	61,282,800.00	Member	Buy
09:06:19	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.2300	(51,150.00)	Sub-Account	Sell
09:06:19	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.2300	51,150.00	Sub-Account	Buy
09:06:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4183	52,091.50	Sub-Account	Buy
09:06:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4183	(52,091.50)	Client	Sell
09:10:16	\$ / R 16-Mar-09	Currency Future	1	1,000	7,500	7,500,000	10.4315	78,236,250.00	Member	Buy
09:33:54	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	10.4265	20,853,000.00	Member	Buy
09:44:47	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4462	(52,231.00)	Sub-Account	Sell
09:44:47	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4462	52,231.00	Client	Buy
10:07:44	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.4100	208,200.00	Client	Buy
10:07:44	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.4100	(208,200.00)	Client	Sell
10:18:47	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.2100	(102,100.00)	Sub-Account	Sell
10:18:47	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.2100	102,100.00	Client	Buy
10:23:14	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4487	(104,487.00)	Sub-Account	Sell
10:23:14	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4487	104,487.00	Client	Buy
10:36:06	\$ / R 12-Dec-08	Currency Future	1	1,000	6,000	6,000,000	10.2138	(61,282,800.00)	Client	Sell
10:36:14	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.2275	10,227.50	Client	Buy
10:36:14	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.2275	(10,227.50)	Sub-Account	Sell
10:36:37	\$ / R 16-Mar-09	Currency Future	1	1,000	7,500	7,500,000	10.4315	(78,236,250.00)	Client	Sell
10:36:50	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	10.4265	(20,853,000.00)	Client	Sell
10:38:23	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	10.4156	31,246,800.00	Member	Buy
10:44:02	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4500	(52,250.00)	Sub-Account	Sell
10:44:02	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4500	52,250.00	Client	Buy
10:46:23	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.1955	509,775.00	Sub-Account	Buy
10:46:23	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.1955	(509,775.00)	Client	Sell
10:48:32	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.2351	(30,705.30)	Sub-Account	Sell
10:48:32	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.2351	30,705.30	Client	Buy
11:08:28	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	10.4192	260,480.00	Member	Buy
11:11:20	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	10.4156	(31,246,800.00)	Client	Sell
11:21:40	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	10.4192	(260,480.00)	Client	Sell
11:33:35	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4433	(417,732.00)	Client	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:33:35	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4433	417,732.00	Sub-Account	Buy
11:41:00	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.2400	(102,400.00)	Member	Sell
11:41:27	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4500	104,500.00	Member	Buy
12:25:25	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4437	417,748.00	Client	Buy
12:25:25	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4437	(417,748.00)	Sub-Account	Sell
12:25:36	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	10.4400	835,200.00	Client	Buy
12:25:36	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	10.4400	(835,200.00)	Sub-Account	Sell
12:39:57	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.2400	102,400.00	Client	Buy
12:40:15	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4500	(104,500.00)	Client	Sell
13:08:01	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4787	20,957.40	Client	Buy
13:08:01	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4787	(20,957.40)	Sub-Account	Sell
13:45:52	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.4462	(1,044,620.00)	Member	Sell
13:49:56	\$ / R 12-Dec-08	Currency Future	1	1,000	65	65,000	10.2285	(664,852.50)	Member	Sell
13:50:16	\$ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	10.4368	678,392.00	Member	Buy
13:51:11	\$ / R 12-Dec-08	Currency Future	1	1,000	65	65,000	10.2285	664,852.50	Member	Buy
13:51:37	\$ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	10.4368	(678,392.00)	Member	Sell
14:04:21	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.2200	30,660.00	Client	Buy
14:04:21	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	10.2185	(40,874.00)	Client	Sell
14:04:21	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	10.2185	40,874.00	Sub-Account	Buy
14:04:21	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.2300	(30,690.00)	Client	Sell
14:04:21	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.2200	(30,660.00)	Client	Sell
14:04:21	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.2300	30,690.00	Client	Buy
15:27:17	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.4300	208,600.00	Client	Buy
15:27:17	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.4300	(208,600.00)	Member	Sell
15:42:23	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.2015	510,075.00	Client	Buy
15:42:23	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.2015	(510,075.00)	Member	Sell
15:42:35	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4200	52,100.00	Client	Buy
15:42:35	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4200	(52,100.00)	Member	Sell
15:43:30	\$ / R 12-Dec-08	Currency Future	1	1,000	655	655,000	10.1810	(6,668,555.00)	Member	Sell
15:44:35	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.4100	(312,300.00)	Member	Sell
15:44:35	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.4100	312,300.00	Client	Buy
15:44:44	\$ / R 12-Dec-08	Currency Future	1	1,000	655	655,000	10.1810	6,668,555.00	Member	Buy
15:59:43	\$ / R 12-Dec-08	Currency Future	1	1,000	655	655,000	10.1810	(6,668,555.00)	Member	Sell
16:16:37	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.4462	1,044,620.00	Client	Buy
16:17:56	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4327	(20,865.40)	Member	Sell
16:17:56	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4327	20,865.40	Member	Buy
16:22:46	\$ / R 12-Dec-08	Currency Future	1	1,000	655	655,000	10.1810	6,668,555.00	Member	Buy
16:49:29	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.1700	50,850.00	Client	Buy
16:49:29	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.1700	(50,850.00)	Member	Sell
<b>Total for \$ / R Currency Future</b>			<b>35</b>		<b>20,483</b>	<b>20,483,000</b>		<b>211,933,073.60</b>		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:56:19	£ / R 16-Mar-09	Currency Future	1	1,000	1,600	1,600,000	15.4334	24,693,440.00	Member	Buy
09:45:39	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	15.4163	4,624,890.00	Member	Buy
10:25:29	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	15.5536	155,536.00	Sub-Account	Buy
10:25:29	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	15.5536	(155,536.00)	Client	Sell
10:29:14	£ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	15.6300	125,040.00	Client	Buy
10:29:14	£ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	15.6300	(125,040.00)	Sub-Account	Sell
10:36:21	£ / R 16-Mar-09	Currency Future	1	1,000	1,600	1,600,000	15.4334	(24,693,440.00)	Client	Sell
10:37:06	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	15.4163	(4,624,890.00)	Client	Sell
13:13:56	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	15.6161	(31,232.20)	Sub-Account	Sell
13:13:56	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	15.6161	31,232.20	Client	Buy
14:19:24	£ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	15.2850	(183,420.00)	Client	Sell
14:19:24	£ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	15.2850	183,420.00	Sub-Account	Buy
<b>Total for £ / R Currency Future</b>			<b>6</b>		<b>1,932</b>	<b>1,932,000</b>		<b>29,813,558.20</b>		
09:16:37	€ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	13.0906	392,718.00	Sub-Account	Buy
09:16:37	€ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	13.0906	(392,718.00)	Client	Sell
11:40:00	€ / R 12-Dec-08	Currency Future	1	1,000	800	800,000	13.1744	(10,539,520.00)	Client	Sell
11:40:55	€ / R 12-Dec-08	Currency Future	1	1,000	800	800,000	13.1744	10,539,520.00	Member	Buy
11:45:23	€ / R 16-Mar-09	Currency Future	1	1,000	800	800,000	13.4316	(10,745,280.00)	Member	Sell
12:05:48	€ / R 16-Mar-09	Currency Future	1	1,000	800	800,000	13.4316	10,745,280.00	Client	Buy
16:45:01	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3627	(133,627.00)	Client	Sell
16:45:01	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3627	133,627.00	Member	Buy
<b>Total for € / R Currency Future</b>			<b>4</b>		<b>1,640</b>	<b>1,640,000</b>		<b>21,811,145.00</b>		
10:53:09	ZAAD 12-Dec-08	Currency Future	1	1,000	10	10,000	6.8000	(68,000.00)	Client	Sell
10:53:09	ZAAD 12-Dec-08	Currency Future	1	1,000	10	10,000	6.8000	68,000.00	Sub-Account	Buy
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>10</b>	<b>10,000</b>		<b>68,000.00</b>		
<b>Grand Total for all Instruments</b>			<b>46</b>		<b>24,065</b>	<b>24,065,000</b>		<b>263,625,776.80</b>		