



# Currency Futures Matched Trades

Report for 12/12/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:27:37	\$ / R 12-Dec-08	Currency Future	1	1,000	7,500	7,500,000	10.0425	(75,318,750.00)	Member	Sell
08:27:37	\$ / R 12-Dec-08	Currency Future	1	1,000	7,500	7,500,000	10.0425	75,318,750.00	Client	Buy
08:28:32	\$ / R 16-Mar-09	Currency Future	1	1,000	7,500	7,500,000	10.2815	77,111,250.00	Member	Buy
08:28:32	\$ / R 16-Mar-09	Currency Future	1	1,000	7,500	7,500,000	10.2815	(77,111,250.00)	Client	Sell
08:51:05	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	646.3900	161,597,500.00	Client	Buy
08:51:05	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	646.3900	(161,597,500.00)	Member	Sell
09:21:10	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	10.1000	(60,600.00)	Sub-Account	Sell
09:21:10	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	10.1000	60,600.00	Sub-Account	Buy
09:22:35	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3321	(206,642.00)	Client	Sell
09:22:35	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3321	206,642.00	Sub-Account	Buy
09:46:52	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3982	(207,964.00)	Client	Sell
09:46:52	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3982	207,964.00	Sub-Account	Buy
09:55:13	\$ / R 12-Dec-08	Currency Future	1	1,000	6,000	6,000,000	10.1742	(61,045,200.00)	Member	Sell
09:57:38	\$ / R 16-Mar-09	Currency Future	1	1,000	7,500	7,500,000	10.2786	(77,089,500.00)	Member	Sell
10:02:43	\$ / R 12-Dec-08	Currency Future	1	1,000	6,000	6,000,000	10.1742	61,045,200.00	Client	Buy
10:03:01	\$ / R 16-Mar-09	Currency Future	1	1,000	7,500	7,500,000	10.2786	77,089,500.00	Client	Buy
10:13:04	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.6500	53,250.00	Client	Buy
10:13:04	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.6500	(53,250.00)	Sub-Account	Sell
10:14:38	\$ / R 12-Dec-08	Currency Future	1	1,000	8,000	8,000,000	10.1953	81,562,400.00	Member	Buy
10:15:08	\$ / R 16-Mar-09	Currency Future	1	1,000	8,000	8,000,000	10.4599	(83,679,200.00)	Member	Sell
10:17:37	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.1678	508,390.00	Member	Buy
10:23:24	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.4324	(521,620.00)	Member	Sell
10:38:19	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.1947	(1,019,470.00)	Member	Sell
10:38:44	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.4254	1,042,540.00	Member	Buy
10:42:29	\$ / R 16-Mar-09	Currency Future	1	1,000	117	117,000	10.4354	1,220,941.80	Member	Buy
10:43:46	\$ / R 16-Mar-09	Currency Future	1	1,000	117	117,000	10.4354	(1,220,941.80)	Client	Sell
10:56:16	\$ / R 12-Dec-08	Currency Future	1	1,000	8,000	8,000,000	10.1953	(81,562,400.00)	Client	Sell
10:56:49	\$ / R 16-Mar-09	Currency Future	1	1,000	8,000	8,000,000	10.4599	83,679,200.00	Client	Buy
10:57:08	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.1678	(508,390.00)	Client	Sell
10:57:27	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.4324	521,620.00	Client	Buy
10:58:49	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.1947	1,019,470.00	Client	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:59:03	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.4254	(1,042,540.00)	Client	Sell
12:19:05	\$ / R 16-Mar-09	Currency Future	1	1,000	20,745	20,745,000	10.4400	(216,577,800.00)	Member	Sell
12:20:21	\$ / R 12-Dec-08	Currency Future	1	1,000	3,818	3,818,000	10.1900	(38,905,420.00)	Member	Sell
12:21:01	\$ / R 16-Mar-09	Currency Future	1	1,000	3,818	3,818,000	10.4200	39,783,560.00	Member	Buy
12:21:27	\$ / R 12-Dec-08	Currency Future	1	1,000	20,745	20,745,000	10.1900	211,391,550.00	Member	Buy
12:58:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4422	10,442.20	Client	Buy
12:58:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4422	(10,442.20)	Sub-Account	Sell
14:13:32	\$ / R 16-Mar-09	Currency Future	1	1,000	20,745	20,745,000	10.4400	216,577,800.00	Client	Buy
14:14:23	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.4550	313,650.00	Sub-Account	Buy
14:14:23	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.4550	(313,650.00)	Client	Sell
14:18:29	\$ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	10.4700	366,450.00	Sub-Account	Buy
14:18:29	\$ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	10.4700	(366,450.00)	Client	Sell
14:33:35	\$ / R 16-Mar-09	Currency Future	1	1,000	3,818	3,818,000	10.4200	(39,783,560.00)	Member	Sell
14:34:29	\$ / R 12-Dec-08	Currency Future	1	1,000	3,818	3,818,000	10.1900	38,905,420.00	Member	Buy
14:35:39	\$ / R 12-Dec-08	Currency Future	1	1,000	20,745	20,745,000	10.1900	(211,391,550.00)	Client	Sell
15:30:08	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	345.0000	690,000,000.00	Client	Buy
15:30:08	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	345.0000	(690,000,000.00)	Member	Sell
15:32:20	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	145.0000	145,000,000.00	Client	Buy
15:32:20	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	145.0000	(145,000,000.00)	Member	Sell
15:35:15	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	0.0000	0.00	Member	Sell
15:35:15	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	0.0000	0.00	Client	Buy
15:45:20	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	10.1850	25,462,500.00	Client	Buy
15:45:20	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	10.1850	(25,462,500.00)	Member	Sell
15:45:48	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.4250	26,062,500.00	Member	Buy
15:45:48	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.4250	(26,062,500.00)	Client	Sell
15:57:39	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3750	10,375,000.00	Member	Buy
15:57:39	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3750	(10,375,000.00)	Client	Sell
16:50:22	\$ / R 12-Dec-08	Currency Future	1	1,000	1,403	1,403,000	10.1600	14,254,480.00	Member	Buy
16:50:57	\$ / R 16-Mar-09	Currency Future	1	1,000	1,180	1,180,000	10.4085	(12,282,030.00)	Member	Sell
16:50:59	\$ / R 12-Dec-08	Currency Future	1	1,000	1,403	1,403,000	10.1600	(14,254,480.00)	Member	Sell
16:51:30	\$ / R 16-Mar-09	Currency Future	1	1,000	1,180	1,180,000	10.4085	12,282,030.00	Member	Buy
16:56:35	\$ / R 16-Mar-09	Currency Future	1	1,000	125	125,000	10.3856	(1,298,200.00)	Sub-Account	Sell
16:56:35	\$ / R 16-Mar-09	Currency Future	1	1,000	125	125,000	10.3856	1,298,200.00	Sub-Account	Buy
<b>Total for \$ / R Currency Future</b>			<b>32</b>		<b>107,118</b>	<b>107,118,000</b>		<b>2,054,328,800.00</b>		

10:08:45	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.1609	151,609.00	Member	Buy
10:09:25	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	15.5305	(155,305.00)	Member	Sell
10:25:57	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	15.1105	302,210.00	Member	Buy
10:26:37	£ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	15.4871	(309,742.00)	Member	Sell
10:45:13	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.1609	(151,609.00)	Client	Sell
10:45:43	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	15.5305	155,305.00	Client	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:58:01	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	15.1105	(302,210.00)	Client	Sell
10:58:23	£ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	15.4871	309,742.00	Client	Buy
14:14:23	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	15.5900	31,180.00	Sub-Account	Buy
14:14:23	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	15.5900	(31,180.00)	Client	Sell
14:15:57	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.6000	1,560,000.00	Sub-Account	Buy
14:15:57	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.6000	(1,560,000.00)	Client	Sell
14:23:38	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	15.8400	(158,400.00)	Sub-Account	Sell
14:23:38	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	15.8400	158,400.00	Client	Buy
15:46:39	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	15.2722	(4,581,660.00)	Member	Sell
16:10:31	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	15.5467	4,664,010.00	Member	Buy
16:17:31	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	15.5467	(4,664,010.00)	Client	Sell
16:17:46	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	15.2722	4,581,660.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>9</b>		<b>772</b>	<b>772,000</b>		<b>11,914,116.00</b>		
10:00:49	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	13.5726	(678,630.00)	Client	Sell
10:00:49	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	13.5726	678,630.00	Sub-Account	Buy
10:38:24	€ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	13.8248	691,240.00	Sub-Account	Buy
10:38:24	€ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	13.8248	(691,240.00)	Client	Sell
14:14:23	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	13.9000	(69,500.00)	Client	Sell
14:14:23	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	13.9000	69,500.00	Sub-Account	Buy
14:52:31	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	14.1000	282,000.00	Sub-Account	Buy
14:52:31	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	14.1000	(282,000.00)	Client	Sell
14:53:02	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	14.0960	(281,920.00)	Client	Sell
14:53:02	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	14.0960	281,920.00	Sub-Account	Buy
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>145</b>	<b>145,000</b>		<b>2,003,290.00</b>		
<b>Grand Total for all Instruments</b>			<b>46</b>		<b>108,035</b>	<b>108,035,000</b>		<b>2,068,246,206.00</b>		