



# Currency Futures Matched Trades

Report for 03/12/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:06:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5500	105,500.00	Client	Buy
09:06:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5500	(105,500.00)	Client	Sell
09:07:56	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.3300	103,300.00	Sub-Account	Buy
09:07:56	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.3300	(103,300.00)	Sub-Account	Sell
09:07:56	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	10.3500	(20,700.00)	Sub-Account	Sell
09:07:56	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	10.3500	20,700.00	Client	Buy
09:28:12	\$ / R 14-Dec-09	Currency Future	1	1,000	4,000	4,000,000	10.4369	(41,747,600.00)	Member	Sell
09:35:36	\$ / R 14-Dec-09	Currency Future	1	1,000	4,000	4,000,000	10.4369	41,747,600.00	Client	Buy
09:45:28	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5200	105,200.00	Sub-Account	Buy
09:45:28	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5200	(105,200.00)	Client	Sell
09:54:34	\$ / R 12-Dec-08	Currency Future	1	1,000	4,000	4,000,000	10.4369	(41,747,600.00)	Member	Sell
09:56:52	\$ / R 14-Dec-09	Currency Future	1	1,000	4,000	4,000,000	10.4369	41,747,600.00	Member	Buy
10:05:02	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5200	105,200.00	Sub-Account	Buy
10:05:02	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5200	(105,200.00)	Client	Sell
10:08:35	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5300	(210,600.00)	Client	Sell
10:08:35	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5300	210,600.00	Client	Buy
10:17:53	\$ / R 14-Dec-09	Currency Future	1	1,000	4,000	4,000,000	10.4369	(41,747,600.00)	Client	Sell
10:20:43	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5500	(211,000.00)	Client	Sell
10:20:43	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5500	211,000.00	Sub-Account	Buy
10:21:24	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	10.3811	(62,286.60)	Sub-Account	Sell
10:21:24	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	10.3811	62,286.60	Client	Buy
10:21:29	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	10.3978	(62,386.80)	Sub-Account	Sell
10:21:29	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	10.3978	62,386.80	Client	Buy
10:26:47	\$ / R 12-Dec-08	Currency Future	1	1,000	4,000	4,000,000	10.4369	41,747,600.00	Client	Buy
10:29:43	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6000	(106,000.00)	Client	Sell
10:29:43	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6000	106,000.00	Client	Buy
10:41:59	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.6100	(212,200.00)	Client	Sell
10:41:59	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.6100	212,200.00	Sub-Account	Buy
10:41:59	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6000	106,000.00	Sub-Account	Buy
10:41:59	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6000	(106,000.00)	Client	Sell
11:18:40	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3800	2,595,000.00	Sub-Account	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:18:40	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3800	(2,595,000.00)	Sub-Account	Sell
11:18:57	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.3801	5,190,050.00	Sub-Account	Buy
11:18:57	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.3801	(5,190,050.00)	Sub-Account	Sell
11:19:03	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3801	2,595,025.00	Sub-Account	Buy
11:19:03	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3801	(2,595,025.00)	Sub-Account	Sell
11:21:32	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.3801	5,190,050.00	Sub-Account	Buy
11:21:32	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.3801	(5,190,050.00)	Sub-Account	Sell
11:21:36	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.3801	(5,190,050.00)	Sub-Account	Sell
11:21:36	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.3801	5,190,050.00	Sub-Account	Buy
11:39:42	\$ / R 12-Dec-08	Currency Future	1	1,000	22	22,000	10.4000	(228,800.00)	Client	Sell
11:39:42	\$ / R 12-Dec-08	Currency Future	1	1,000	22	22,000	10.4000	228,800.00	Sub-Account	Buy
11:39:48	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6283	(106,283.00)	Client	Sell
11:39:48	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6283	106,283.00	Sub-Account	Buy
11:41:48	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6500	(106,500.00)	Client	Sell
11:41:48	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6500	106,500.00	Sub-Account	Buy
11:59:35	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6500	(106,500.00)	Client	Sell
11:59:35	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6500	106,500.00	Client	Buy
12:05:53	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.6380	42,552.00	Member	Buy
12:05:53	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.6380	(42,552.00)	Sub-Account	Sell
12:24:52	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.3522	(5,176,100.00)	Sub-Account	Sell
12:24:52	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.3522	5,176,100.00	Sub-Account	Buy
12:24:54	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.3522	5,176,100.00	Sub-Account	Buy
12:24:54	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.3522	(5,176,100.00)	Sub-Account	Sell
12:27:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6250	106,250.00	Client	Buy
12:27:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6250	(106,250.00)	Client	Sell
12:27:57	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6250	(106,250.00)	Sub-Account	Sell
12:27:57	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6250	106,250.00	Client	Buy
12:41:09	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.3760	(518,800.00)	Client	Sell
12:41:09	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.3760	518,800.00	Member	Buy
12:42:55	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	10.3672	(311,016.00)	Client	Sell
12:42:55	\$ / R 12-Dec-08	Currency Future	1	1,000	188	188,000	10.3779	(1,951,045.20)	Sub-Account	Sell
12:42:55	\$ / R 12-Dec-08	Currency Future	1	1,000	188	188,000	10.3779	1,951,045.20	Client	Buy
12:42:55	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	10.3672	311,016.00	Client	Buy
17:00:31	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3169	(2,579,225.00)	Sub-Account	Sell
17:00:31	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3169	2,579,225.00	Member	Buy
17:00:38	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3147	(2,578,675.00)	Member	Sell
17:01:15	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3169	(2,579,225.00)	Sub-Account	Sell
17:01:15	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3169	2,579,225.00	Member	Buy
17:01:20	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3081	(2,577,025.00)	Member	Sell
17:02:40	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.3169	(1,031,690.00)	Sub-Account	Sell
17:02:40	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.3169	1,031,690.00	Member	Buy
17:02:48	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.2931	(2,573,275.00)	Member	Sell
17:02:54	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	10.3169	(1,547,535.00)	Sub-Account	Sell
17:02:54	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	10.3169	1,547,535.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
17:03:30	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3169	(2,579,225.00)	Sub-Account	Sell
17:03:30	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3169	2,579,225.00	Member	Buy
17:03:34	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.2906	(2,572,650.00)	Member	Sell
17:04:00	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5413	2,635,325.00	Member	Buy
17:04:00	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5413	(2,635,325.00)	Sub-Account	Sell
17:04:06	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5235	(2,630,875.00)	Member	Sell
17:04:25	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5413	(2,635,325.00)	Sub-Account	Sell
17:04:25	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5413	2,635,325.00	Member	Buy
17:04:30	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5135	(2,628,375.00)	Member	Sell
17:04:54	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5413	(2,635,325.00)	Sub-Account	Sell
17:04:54	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5413	2,635,325.00	Member	Buy
17:04:57	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5035	(2,625,875.00)	Member	Sell
17:05:12	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5413	(2,635,325.00)	Sub-Account	Sell
17:05:12	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5413	2,635,325.00	Member	Buy
17:05:15	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.4835	(2,620,875.00)	Member	Sell
17:06:09	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3147	2,578,675.00	Member	Buy
17:06:23	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.3081	2,577,025.00	Member	Buy
17:06:41	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.2931	2,573,275.00	Member	Buy
17:06:56	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	10.2906	2,572,650.00	Member	Buy
17:07:13	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5235	2,630,875.00	Member	Buy
17:07:26	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5135	2,628,375.00	Member	Buy
17:09:10	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5035	2,625,875.00	Member	Buy
17:09:24	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.4835	2,620,875.00	Member	Buy
17:13:11	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5000	(105,000.00)	Sub-Account	Sell
17:13:11	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5000	105,000.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>50</b>		<b>19,488</b>	<b>19,488,000</b>		<b>203,120,369.60</b>		
13:08:57	£ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	15.5800	7,790,000.00	Member	Buy
13:08:57	£ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	15.5800	(7,790,000.00)	Sub-Account	Sell
16:34:05	£ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	15.6000	124,800.00	Client	Buy
16:34:05	£ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	15.6000	(124,800.00)	Sub-Account	Sell
17:14:21	£ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	15.2037	(3,800,925.00)	Sub-Account	Sell
17:14:21	£ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	15.2037	3,800,925.00	Member	Buy
<b>Total for £ / R Currency Future</b>			<b>3</b>		<b>758</b>	<b>758,000</b>		<b>11,715,725.00</b>		
14:03:26	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	13.0810	261,620.00	Client	Buy
14:03:26	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	13.0810	(261,620.00)	Member	Sell
14:09:25	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	13.0620	130,620.00	Client	Buy
14:09:25	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	13.0620	(130,620.00)	Sub-Account	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
<b>Total for € / R Currency Future</b>			2		30	30,000		392,240.00		
<b>Grand Total for all Instruments</b>			55		20,276	20,276,000		215,228,334.60		