

# Currency Futures Matched Trades

Report for 18/08/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:18:42	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	8.0630	2,015,750.00	Member	Buy
09:43:17	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	8.0630	(2,015,750.00)	Client	Sell
10:15:49	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8958	789,580.00	Member	Buy
10:30:39	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9100	(39,550.00)	Client	Sell
10:30:39	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9100	39,550.00	Client	Buy
10:46:32	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8958	(789,580.00)	Client	Sell
11:00:46	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.8555	235,665.00	Client	Buy
11:00:46	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.8555	(235,665.00)	Client	Sell
11:00:52	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.2250	(822,500.00)	Client	Sell
11:00:52	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.2250	822,500.00	Sub-Account	Buy
11:01:23	\$ / R 16-Mar-09	Currency Future	1	1,000	54	54,000	8.2250	(444,150.00)	Client	Sell
11:01:23	\$ / R 16-Mar-09	Currency Future	1	1,000	54	54,000	8.2250	444,150.00	Sub-Account	Buy
11:03:28	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	8.2250	(8,225,000.00)	Client	Sell
11:03:28	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	8.2250	8,225,000.00	Sub-Account	Buy
11:04:51	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.8425	1,176,375.00	Sub-Account	Buy
11:04:51	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.8425	(1,176,375.00)	Client	Sell
11:11:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8500	(78,500.00)	Sub-Account	Sell
11:11:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8500	78,500.00	Client	Buy
11:20:58	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8500	(7,850.00)	Client	Sell
11:20:58	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8500	7,850.00	Client	Buy
11:50:31	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.8600	235,800.00	Client	Buy
11:50:31	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.8600	(235,800.00)	Sub-Account	Sell
11:52:01	\$ / R 15-Sep-08	Currency Future	1	1,000	18,000	18,000,000	7.8300	140,940,000.00	Member	Buy
11:52:01	\$ / R 15-Sep-08	Currency Future	1	1,000	18,000	18,000,000	7.8300	(140,940,000.00)	Client	Sell
11:52:08	\$ / R 15-Sep-08	Currency Future	1	1,000	19	19,000	7.8500	(149,150.00)	Sub-Account	Sell
11:52:08	\$ / R 15-Sep-08	Currency Future	1	1,000	19	19,000	7.8500	149,150.00	Client	Buy
11:52:23	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.0500	402,500.00	Client	Buy
11:52:23	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.0500	(402,500.00)	Sub-Account	Sell
12:01:26	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.0448	(402,240.00)	Member	Sell
12:02:37	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.0448	402,240.00	Member	Buy
12:10:27	\$ / R 15-Sep-08	Currency Future	1	1,000	6,000	6,000,000	7.8250	46,950,000.00	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
12:10:27	\$ / R 15-Sep-08	Currency Future	1	1,000	6,000	6,000,000	7.8250	(46,950,000.00)	Client	Sell
12:11:47	\$ / R 15-Sep-08	Currency Future	1	1,000	6,000	6,000,000	7.8250	46,950,000.00	Member	Buy
12:14:17	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.8300	156,600.00	Sub-Account	Buy
12:14:17	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.8300	(156,600.00)	Sub-Account	Sell
12:14:57	\$ / R 15-Sep-08	Currency Future	1	1,000	6,000	6,000,000	7.8250	(46,950,000.00)	Member	Sell
12:16:27	\$ / R 15-Sep-08	Currency Future	1	1,000	6,000	6,000,000	7.8250	(46,950,000.00)	Client	Sell
12:22:19	\$ / R 15-Sep-08	Currency Future	1	1,000	6,000	6,000,000	7.8250	46,950,000.00	Client	Buy
12:28:18	\$ / R 12-Dec-08	Currency Future	1	1,000	15,000	15,000,000	8.0000	120,000,000.00	Member	Buy
12:30:41	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.8300	234,900.00	Sub-Account	Buy
12:30:41	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.8300	(234,900.00)	Client	Sell
12:33:17	\$ / R 12-Dec-08	Currency Future	1	1,000	15,000	15,000,000	8.0000	(120,000,000.00)	Client	Sell
12:36:57	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.8200	15,640.00	Client	Buy
12:36:57	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.8200	(15,640.00)	Client	Sell
12:58:25	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.8300	31,320.00	Client	Buy
12:58:25	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.8300	(31,320.00)	Client	Sell
13:17:02	\$ / R 12-Dec-08	Currency Future	1	1,000	15,000	15,000,000	7.9800	119,700,000.00	Member	Buy
13:20:20	\$ / R 12-Dec-08	Currency Future	1	1,000	15,000	15,000,000	7.9800	(119,700,000.00)	Client	Sell
13:47:26	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8250	(23,475.00)	Client	Sell
13:47:26	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8250	23,475.00	Client	Buy
13:50:42	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	7.9800	319,200.00	Client	Buy
13:50:42	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	7.9800	(319,200.00)	Client	Sell
13:51:55	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8300	7,830.00	Client	Buy
13:51:55	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8300	(7,830.00)	Client	Sell
13:58:04	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.8300	(117,450.00)	Client	Sell
13:58:04	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.8300	117,450.00	Sub-Account	Buy
14:32:03	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.0000	160,000.00	Client	Buy
14:32:03	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.0000	(160,000.00)	Sub-Account	Sell
14:34:17	\$ / R 12-Dec-08	Currency Future	1	1,000	13,000	13,000,000	7.9860	103,818,000.00	Member	Buy
14:35:55	\$ / R 12-Dec-08	Currency Future	1	1,000	13,000	13,000,000	7.9860	(103,818,000.00)	Client	Sell
15:08:11	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.8200	46,920.00	Client	Buy
15:08:11	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.8200	(46,920.00)	Sub-Account	Sell
15:16:50	\$ / R 15-Sep-08	Currency Future	1	1,000	29	29,000	7.8000	226,200.00	Client	Buy
15:16:50	\$ / R 15-Sep-08	Currency Future	1	1,000	29	29,000	7.8000	(226,200.00)	Sub-Account	Sell
15:42:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.1760	(40,880.00)	Sub-Account	Sell
15:42:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.1760	40,880.00	Client	Buy
15:46:32	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8000	(7,800.00)	Sub-Account	Sell
15:46:32	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8000	7,800.00	Client	Buy
15:46:32	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9800	(79,800.00)	Sub-Account	Sell
15:46:32	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9800	79,800.00	Client	Buy
15:47:52	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9610	796,100.00	Client	Buy
15:47:52	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9610	(796,100.00)	Sub-Account	Sell
15:48:05	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.9605	(159,210.00)	Sub-Account	Sell
15:48:05	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.9605	159,210.00	Client	Buy
15:48:05	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9605	238,815.00	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
15:48:05	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9605	(238,815.00)	Sub-Account	Sell
15:51:04	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	7.9310	79,310,000.00	Member	Buy
15:52:06	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7878	77,878.00	Client	Buy
15:52:06	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7878	(77,878.00)	Client	Sell
15:53:32	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.1110	(81,110.00)	Client	Sell
15:53:32	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.1110	81,110.00	Client	Buy
16:00:37	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	7.9310	(79,310,000.00)	Client	Sell
16:05:19	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7878	(155,756.00)	Client	Sell
16:05:19	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7878	155,756.00	Client	Buy
16:07:18	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	8.1110	162,220.00	Client	Buy
16:07:18	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	8.1110	(162,220.00)	Client	Sell
16:26:22	\$ / R 16-Mar-09	Currency Future	1	1,000	4,285	4,285,000	8.1500	(34,922,750.00)	Member	Sell
16:26:22	\$ / R 16-Mar-09	Currency Future	1	1,000	4,285	4,285,000	8.1500	34,922,750.00	Client	Buy
16:29:40	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9135	(237,405.00)	Client	Sell
16:29:40	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9135	237,405.00	Sub-Account	Buy
16:32:52	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7830	(155,660.00)	Sub-Account	Sell
16:32:52	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7830	155,660.00	Sub-Account	Buy
16:36:51	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9115	791,150.00	Sub-Account	Buy
16:36:51	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9115	(791,150.00)	Client	Sell
16:36:51	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9115	(79,115.00)	Client	Sell
16:36:51	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9115	79,115.00	Sub-Account	Buy
16:39:12	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.7721	(1,165,815.00)	Member	Sell
16:39:12	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.7721	1,165,815.00	Client	Buy
16:40:16	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.7390	(232,170.00)	Client	Sell
16:40:16	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.7390	232,170.00	Sub-Account	Buy
16:45:19	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	8.1110	243,330.00	Client	Buy
16:45:19	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	8.1110	(243,330.00)	Client	Sell
16:46:59	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9220	237,660.00	Client	Buy
16:46:59	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9220	(237,660.00)	Client	Sell

**Total for \$ / R Currency Future** **52** **95,930** **95,930,000** **760,846,769.00**

15:26:32	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	14.6000	73,000.00	Client	Buy
15:26:32	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	14.6000	(73,000.00)	Sub-Account	Sell
15:29:10	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	15.0605	(45,181.50)	Sub-Account	Sell
15:29:10	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	15.0605	45,181.50	Client	Buy
15:48:24	£ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	14.7777	(221,665.50)	Sub-Account	Sell
15:48:24	£ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	14.7777	221,665.50	Client	Buy
16:47:52	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	14.7000	(735,000.00)	Member	Sell
16:48:44	£ / R 16-Mar-09	Currency Future	1	1,000	4,657	4,657,000	14.9000	69,389,300.00	Member	Buy
16:51:13	£ / R 16-Mar-09	Currency Future	1	1,000	4,657	4,657,000	14.9000	(69,389,300.00)	Client	Sell
16:54:39	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	14.7000	735,000.00	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
<b>Total for £ / R Currency Future</b>			<b>5</b>		<b>4,730</b>	<b>4,730,000</b>		<b>70,464,147.00</b>		
11:20:28	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	11.5555	(288,887.50)	Client	Sell
11:20:28	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	11.5555	288,887.50	Client	Buy
11:21:46	€ / R 15-Sep-08	Currency Future	1	1,000	45	45,000	11.5310	(518,895.00)	Client	Sell
11:21:46	€ / R 15-Sep-08	Currency Future	1	1,000	45	45,000	11.5310	518,895.00	Sub-Account	Buy
15:54:12	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	11.6444	(291,110.00)	Sub-Account	Sell
15:54:12	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	11.6444	291,110.00	Client	Buy
15:55:55	€ / R 12-Dec-08	Currency Future	1	1,000	3,000	3,000,000	11.6100	34,830,000.00	Member	Buy
15:57:56	€ / R 12-Dec-08	Currency Future	1	1,000	3,000	3,000,000	11.6100	(34,830,000.00)	Client	Sell
16:49:35	€ / R 16-Mar-09	Currency Future	1	1,000	2,900	2,900,000	11.7950	(34,205,500.00)	Member	Sell
16:50:50	€ / R 16-Mar-09	Currency Future	1	1,000	2,900	2,900,000	11.7950	34,205,500.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>5,995</b>	<b>5,995,000</b>		<b>70,134,392.50</b>		
11:44:24	ZAAD 16-Mar-09	Currency Future	1	1,000	50	50,000	7.0500	(352,500.00)	Sub-Account	Sell
11:44:24	ZAAD 16-Mar-09	Currency Future	1	1,000	50	50,000	7.0500	352,500.00	Client	Buy
12:36:42	ZAAD 15-Sep-08	Currency Future	1	1,000	2	2,000	6.7870	13,574.00	Sub-Account	Buy
12:36:42	ZAAD 15-Sep-08	Currency Future	1	1,000	2	2,000	6.7870	(13,574.00)	Client	Sell
13:28:12	ZAAD 16-Mar-09	Currency Future	1	1,000	50	50,000	7.0000	(350,000.00)	Sub-Account	Sell
13:28:12	ZAAD 16-Mar-09	Currency Future	1	1,000	50	50,000	7.0000	350,000.00	Client	Buy
15:48:14	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	6.8888	344,440.00	Client	Buy
15:48:14	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	6.8888	(344,440.00)	Sub-Account	Sell
15:52:03	ZAAD 15-Sep-08	Currency Future	1	1,000	30	30,000	6.7878	203,634.00	Client	Buy
15:52:03	ZAAD 15-Sep-08	Currency Future	1	1,000	30	30,000	6.7878	(203,634.00)	Sub-Account	Sell
16:03:00	ZAAD 12-Dec-08	Currency Future	1	1,000	30	30,000	6.7728	(203,184.00)	Member	Sell
16:10:29	ZAAD 12-Dec-08	Currency Future	1	1,000	30	30,000	6.7728	203,184.00	Member	Buy
<b>Total for ZAAD Currency Future</b>			<b>6</b>		<b>212</b>	<b>212,000</b>		<b>1,467,332.00</b>		
<b>Grand Total for all Instruments</b>			<b>68</b>		<b>106,867</b>	<b>106,867,000</b>		<b>902,912,640.50</b>		