



Currency Futures Matched Trades

Report for 18/09/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:59:50	\$ / R 12-Dec-08	Currency Future	1	1,000	90	90,000	8.3852	754,668.00	Member	Buy
09:01:46	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	8.5256	127,884.00	Sub-Account	Buy
09:01:46	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	8.5256	(127,884.00)	Client	Sell
09:03:58	\$ / R 12-Dec-08	Currency Future	1	1,000	90	90,000	8.3852	(754,668.00)	Member	Sell
09:06:30	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.3675	(83,675.00)	Sub-Account	Sell
09:06:30	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.3675	83,675.00	Sub-Account	Buy
09:09:27	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.3505	167,010.00	Sub-Account	Buy
09:09:27	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.3505	(167,010.00)	Sub-Account	Sell
09:12:35	\$ / R 12-Dec-08	Currency Future	1	1,000	295	295,000	8.3679	(2,468,530.50)	Member	Sell
09:17:26	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3714	(837,140.00)	Member	Sell
09:18:12	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3714	837,140.00	Client	Buy
09:24:32	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.3911	(167,822.00)	Member	Sell
09:25:06	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.3911	167,822.00	Member	Buy
09:33:35	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.3557	167,114.00	Member	Buy
09:35:49	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.3900	(1,678,000.00)	Member	Sell
09:38:08	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.3557	(167,114.00)	Member	Sell
09:44:29	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.3400	166,800.00	Client	Buy
09:44:29	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.3400	(166,800.00)	Client	Sell
10:30:47	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.3600	(8,360,000.00)	Sub-Account	Sell
10:30:47	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.3600	8,360,000.00	Client	Buy
10:31:23	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.7100	(348,400.00)	Sub-Account	Sell
10:31:23	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.7100	348,400.00	Client	Buy
10:31:25	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.3450	83,450.00	Client	Buy
10:31:25	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.3450	(83,450.00)	Sub-Account	Sell
10:32:04	\$ / R 12-Dec-08	Currency Future	1	1,000	80	80,000	8.3400	(667,200.00)	Sub-Account	Sell
10:32:04	\$ / R 12-Dec-08	Currency Future	1	1,000	80	80,000	8.3400	667,200.00	Client	Buy
10:33:16	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.3550	(83,550,000.00)	Member	Sell
10:37:08	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.3550	83,550,000.00	Client	Buy
11:01:19	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.3200	249,600.00	Client	Buy
11:01:19	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.3200	(249,600.00)	Member	Sell
11:02:03	\$ / R 12-Dec-08	Currency Future	1	1,000	370	370,000	8.3200	(3,078,400.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:02:03	\$ / R 12-Dec-08	Currency Future	1	1,000	370	370,000	8.3200	3,078,400.00	Sub-Account	Buy
11:02:12	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3200	(832,000.00)	Client	Sell
11:02:12	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3200	832,000.00	Sub-Account	Buy
11:08:01	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3547	(41,773,500.00)	Member	Sell
11:08:44	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3547	41,773,500.00	Client	Buy
11:17:20	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	8.3215	4,160,750.00	Member	Buy
11:17:20	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	8.3215	(4,160,750.00)	Client	Sell
11:19:56	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3545	(41,772,500.00)	Member	Sell
11:20:27	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3545	41,772,500.00	Client	Buy
11:47:39	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	8.3617	(20,904,250.00)	Member	Sell
11:48:37	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	8.5466	(8,546.60)	Sub-Account	Sell
11:48:37	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	8.5466	8,546.60	Client	Buy
11:48:51	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	8.3617	20,904,250.00	Client	Buy
11:49:51	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.3900	1,678,000.00	Client	Buy
11:50:25	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	8.5491	(213,727.50)	Sub-Account	Sell
11:50:25	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	8.5491	213,727.50	Client	Buy
11:51:19	\$ / R 12-Dec-08	Currency Future	1	1,000	295	295,000	8.3679	2,468,530.50	Client	Buy
12:01:07	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	8.3485	4,174,250.00	Client	Buy
12:01:07	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	8.3485	(4,174,250.00)	Sub-Account	Sell
12:03:54	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3400	(333,600.00)	Sub-Account	Sell
12:03:54	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3400	333,600.00	Client	Buy
12:03:56	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	8.5150	(681,200.00)	Sub-Account	Sell
12:03:56	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	8.5150	681,200.00	Client	Buy
12:04:31	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.3300	8,330,000.00	Client	Buy
12:04:31	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.3300	(8,330,000.00)	Sub-Account	Sell
12:28:27	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3400	834,000.00	Client	Buy
12:28:27	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3400	(834,000.00)	Sub-Account	Sell
12:40:10	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6900	86,900.00	Client	Buy
12:40:10	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6900	(86,900.00)	Sub-Account	Sell
12:57:21	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.4900	(84,900.00)	Sub-Account	Sell
12:57:21	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.4900	84,900.00	Client	Buy
13:25:05	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.3496	(8,349,600.00)	Member	Sell
13:55:14	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.3496	8,349,600.00	Member	Buy
14:05:57	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.3225	(1,664,500.00)	Client	Sell
14:05:57	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.3225	1,664,500.00	Sub-Account	Buy
14:08:39	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	8.5000	(2,125,000.00)	Client	Sell
14:08:39	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	8.5000	2,125,000.00	Sub-Account	Buy
14:23:21	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.3548	(8,354,800.00)	Member	Sell
14:29:28	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.3548	8,354,800.00	Client	Buy
14:53:27	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	8.5400	(59,780.00)	Sub-Account	Sell
14:53:27	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	8.5400	59,780.00	Client	Buy
15:44:22	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.3600	41,800.00	Client	Buy
15:44:22	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.3600	(41,800.00)	Sub-Account	Sell
15:51:07	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.5400	42,700.00	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
15:51:07	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.5400	(42,700.00)	Sub-Account	Sell
15:55:00	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	8.3599	33,439.60	Client	Buy
15:55:00	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	8.3599	(33,439.60)	Sub-Account	Sell
16:51:37	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.7150	(8,715,000.00)	Sub-Account	Sell
16:51:37	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.7150	8,715,000.00	Client	Buy
17:10:45	\$ / R 12-Dec-08	Currency Future	1	1,000	410	410,000	8.2802	3,394,882.00	Member	Buy
17:10:45	\$ / R 12-Dec-08	Currency Future	1	1,000	410	410,000	8.2802	(3,394,882.00)	Member	Sell
17:13:13	\$ / R 12-Dec-08	Currency Future	1	1,000	230	230,000	8.4380	1,940,740.00	Member	Buy
17:13:13	\$ / R 12-Dec-08	Currency Future	1	1,000	230	230,000	8.4380	(1,940,740.00)	Client	Sell
Total for \$ / R Currency Future			42		31,297	31,297,000		261,868,059.20		
09:49:23	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.0011	(150,011.00)	Client	Sell
09:49:23	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.0011	150,011.00	Sub-Account	Buy
10:03:30	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.0075	(150,075.00)	Client	Sell
10:03:30	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.0075	150,075.00	Sub-Account	Buy
10:23:24	£ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	15.0913	(90,547.80)	Client	Sell
10:23:24	£ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	15.0913	90,547.80	Sub-Account	Buy
10:34:33	£ / R 12-Dec-08	Currency Future	1	1,000	140	140,000	15.0863	2,112,082.00	Member	Buy
10:37:51	£ / R 12-Dec-08	Currency Future	1	1,000	140	140,000	15.0863	(2,112,082.00)	Client	Sell
14:30:50	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.1400	(151,400.00)	Client	Sell
14:30:50	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.1400	151,400.00	Sub-Account	Buy
Total for £ / R Currency Future			5		176	176,000		2,654,115.80		
10:34:59	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	11.9804	1,198,040.00	Member	Buy
10:38:14	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	11.9804	(1,198,040.00)	Client	Sell
14:30:50	€ / R 12-Dec-08	Currency Future	1	1,000	45	45,000	12.1000	544,500.00	Sub-Account	Buy
14:30:50	€ / R 12-Dec-08	Currency Future	1	1,000	45	45,000	12.1000	(544,500.00)	Client	Sell
14:42:18	€ / R 12-Dec-08	Currency Future	1	1,000	413	413,000	12.1150	5,003,495.00	Sub-Account	Buy
14:42:18	€ / R 12-Dec-08	Currency Future	1	1,000	413	413,000	12.1150	(5,003,495.00)	Sub-Account	Sell
Total for € / R Currency Future			3		558	558,000		6,746,035.00		
Grand Total for all Instruments			50		32,031	32,031,000		271,268,210.00		