

# Currency Futures Matched Trades

Report for 30/09/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:00:44	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	8.4860	(50,916.00)	Client	Sell
09:00:44	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	8.4860	50,916.00	Sub-Account	Buy
09:06:02	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.5000	85,000.00	Client	Buy
09:06:02	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.5000	(85,000.00)	Client	Sell
09:07:37	\$ / R 16-Mar-09	Currency Future	1	1,000	259	259,000	8.6550	2,241,645.00	Sub-Account	Buy
09:07:37	\$ / R 16-Mar-09	Currency Future	1	1,000	259	259,000	8.6550	(2,241,645.00)	Sub-Account	Sell
09:11:00	\$ / R 12-Dec-08	Currency Future	1	1,000	17	17,000	8.5000	(144,500.00)	Client	Sell
09:11:00	\$ / R 12-Dec-08	Currency Future	1	1,000	17	17,000	8.5000	144,500.00	Client	Buy
09:15:10	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.4800	(84,800.00)	Client	Sell
09:15:10	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.4800	84,800.00	Client	Buy
09:17:52	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.4682	42,341,000.00	Member	Buy
09:20:22	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	8.6149	1,722,980.00	Member	Buy
09:25:42	\$ / R 12-Dec-08	Currency Future	1	1,000	750	750,000	8.4550	6,341,250.00	Member	Buy
09:44:32	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.4600	169,200.00	Client	Buy
09:44:32	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.4600	(169,200.00)	Client	Sell
09:51:35	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.4590	253,770.00	Sub-Account	Buy
09:51:35	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.4590	(253,770.00)	Client	Sell
09:57:00	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.4655	423,275.00	Sub-Account	Buy
09:57:00	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.4655	(423,275.00)	Client	Sell
10:12:22	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.4500	42,250.00	Client	Buy
10:12:22	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.4500	(42,250.00)	Client	Sell
10:17:56	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.4500	42,250.00	Client	Buy
10:17:56	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.4500	(42,250.00)	Client	Sell
10:25:35	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.4500	(25,350.00)	Client	Sell
10:25:35	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.4500	25,350.00	Client	Buy
10:36:20	\$ / R 12-Dec-08	Currency Future	1	1,000	55	55,000	8.4523	464,876.50	Member	Buy
10:36:39	\$ / R 12-Dec-08	Currency Future	1	1,000	17	17,000	8.4523	143,689.10	Member	Buy
10:36:49	\$ / R 12-Dec-08	Currency Future	1	1,000	18	18,000	8.4523	152,141.40	Member	Buy
10:38:39	\$ / R 12-Dec-08	Currency Future	1	1,000	18	18,000	8.4523	(152,141.40)	Client	Sell
10:39:07	\$ / R 12-Dec-08	Currency Future	1	1,000	17	17,000	8.4523	(143,689.10)	Client	Sell
10:39:28	\$ / R 12-Dec-08	Currency Future	1	1,000	55	55,000	8.4523	(464,876.50)	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
10:40:38	\$ / R 12-Dec-08	Currency Future	1	1,000	750	750,000	8.4550	(6,341,250.00)	Client	Sell
10:41:12	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	8.6600	1,732,000.00	Client	Buy
10:41:12	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	8.6600	(1,732,000.00)	Sub-Account	Sell
10:41:15	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.4682	(42,341,000.00)	Client	Sell
10:44:00	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.4500	(16,900.00)	Client	Sell
10:44:00	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.4500	16,900.00	Client	Buy
10:47:15	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.4140	168,280.00	Sub-Account	Buy
10:47:15	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.4140	(168,280.00)	Client	Sell
10:51:53	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	8.4559	(21,139,750.00)	Member	Sell
10:51:53	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	8.4559	21,139,750.00	Client	Buy
11:22:37	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	8.6000	(17,200.00)	Client	Sell
11:22:37	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	8.6000	17,200.00	Sub-Account	Buy
11:25:19	\$ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	8.4285	(126,427.50)	Client	Sell
11:25:19	\$ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	8.4285	126,427.50	Client	Buy
12:42:34	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.4343	253,029.00	Member	Buy
13:11:17	\$ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	8.4341	506,046.00	Member	Buy
13:17:48	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.4500	1,690,000.00	Client	Buy
13:17:48	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.4500	(1,690,000.00)	Sub-Account	Sell
13:28:11	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	8.4526	211,315.00	Client	Buy
13:28:11	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	8.4526	(211,315.00)	Sub-Account	Sell
13:35:48	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	8.4148	210,370.00	Member	Buy
13:49:14	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.4023	840,230.00	Member	Buy
13:51:02	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.4016	(8,401.60)	Client	Sell
13:51:02	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.4016	8,401.60	Sub-Account	Buy
13:51:23	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.4016	(8,401.60)	Client	Sell
13:51:23	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.4016	8,401.60	Sub-Account	Buy
13:51:26	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.4016	252,048.00	Sub-Account	Buy
13:51:26	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.4016	(252,048.00)	Client	Sell
13:51:27	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.4016	(252,048.00)	Client	Sell
13:51:27	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.4016	252,048.00	Sub-Account	Buy
13:52:51	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	8.4148	(210,370.00)	Member	Sell
13:53:13	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.4023	(840,230.00)	Member	Sell
14:31:35	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.4391	(84,391,000.00)	Member	Sell
14:36:44	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.4356	(42,178,000.00)	Member	Sell
14:41:34	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.4101	84,101.00	Member	Buy
14:59:39	\$ / R 12-Dec-08	Currency Future	1	1,000	90	90,000	8.4356	(759,204.00)	Member	Sell
15:00:47	\$ / R 12-Dec-08	Currency Future	1	1,000	90	90,000	8.4356	759,204.00	Client	Buy
15:22:32	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.4101	(84,101.00)	Client	Sell
15:32:38	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.4356	42,178,000.00	Client	Buy
15:32:52	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.4391	84,391,000.00	Client	Buy
15:53:15	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.4408	422,040.00	Sub-Account	Buy
15:53:15	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.4408	(422,040.00)	Sub-Account	Sell
15:55:38	\$ / R 12-Dec-08	Currency Future	1	1,000	23	23,000	8.4500	194,350.00	Sub-Account	Buy
15:55:38	\$ / R 12-Dec-08	Currency Future	1	1,000	23	23,000	8.4500	(194,350.00)	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
15:55:38	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.8000	(176,000.00)	Client	Sell
15:55:38	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.8000	176,000.00	Sub-Account	Buy
16:01:42	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	8.6149	(1,722,980.00)	Client	Sell
16:07:01	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	8.4505	(4,225,250.00)	Client	Sell
16:07:01	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	8.4505	4,225,250.00	Member	Buy
16:22:15	\$ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	8.4341	(506,046.00)	Client	Sell
16:22:38	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.4343	(253,029.00)	Client	Sell
16:46:56	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.4109	(841,090.00)	Sub-Account	Sell
16:46:56	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.4109	841,090.00	Sub-Account	Buy
16:48:36	\$ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	8.3951	100,741.20	Member	Buy
16:49:07	\$ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	8.3951	100,741.20	Member	Buy
16:49:21	\$ / R 12-Dec-08	Currency Future	1	1,000	39	39,000	8.3951	327,408.90	Member	Buy
16:51:15	\$ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	8.3951	(100,741.20)	Client	Sell
16:51:35	\$ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	8.3951	(100,741.20)	Client	Sell
16:51:51	\$ / R 12-Dec-08	Currency Future	1	1,000	39	39,000	8.3951	(327,408.90)	Client	Sell
16:58:49	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	8.4200	210,500.00	Sub-Account	Buy
16:58:49	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	8.4200	(210,500.00)	Client	Sell
17:10:05	\$ / R 12-Dec-08	Currency Future	1	1,000	28	28,000	8.4053	235,348.40	Member	Buy
17:10:26	\$ / R 12-Dec-08	Currency Future	1	1,000	9	9,000	8.4053	75,647.70	Member	Buy
17:10:36	\$ / R 12-Dec-08	Currency Future	1	1,000	9	9,000	8.4053	75,647.70	Member	Buy
17:11:44	\$ / R 12-Dec-08	Currency Future	1	1,000	28	28,000	8.4053	(235,348.40)	Client	Sell
17:12:08	\$ / R 12-Dec-08	Currency Future	1	1,000	9	9,000	8.4053	(75,647.70)	Client	Sell
17:12:26	\$ / R 12-Dec-08	Currency Future	1	1,000	9	9,000	8.4053	(75,647.70)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>49</b>		<b>25,623</b>	<b>25,623,000</b>		<b>216,558,409.80</b>		
09:24:25	£ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	15.2337	3,808,425.00	Member	Buy
10:33:35	£ / R 12-Dec-08	Currency Future	1	1,000	21	21,000	15.2715	(320,701.50)	Client	Sell
10:33:35	£ / R 12-Dec-08	Currency Future	1	1,000	21	21,000	15.2715	320,701.50	Sub-Account	Buy
10:40:58	£ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	15.2337	(3,808,425.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>2</b>		<b>271</b>	<b>271,000</b>		<b>4,129,126.50</b>		
09:19:28	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	12.4250	62,125.00	Sub-Account	Buy
09:19:28	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	12.4250	(62,125.00)	Client	Sell
09:33:52	€ / R 12-Dec-08	Currency Future	1	1,000	4,070	4,070,000	12.2598	(49,897,386.00)	Member	Sell
10:26:42	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.1500	(60,750.00)	Client	Sell
10:26:42	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.1500	60,750.00	Sub-Account	Buy
10:32:26	€ / R 12-Dec-08	Currency Future	1	1,000	4,070	4,070,000	12.2598	49,897,386.00	Member	Buy
11:21:59	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.0990	60,495.00	Sub-Account	Buy
11:21:59	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.0990	(60,495.00)	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
14:47:49	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.0560	60,280.00	Client	Buy
14:47:49	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.0560	(60,280.00)	Client	Sell
14:50:31	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.0560	60,280.00	Client	Buy
14:50:31	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.0560	(60,280.00)	Client	Sell
14:50:48	€ / R 12-Dec-08	Currency Future	1	1,000	95	95,000	12.0326	(1,143,097.00)	Client	Sell
14:50:48	€ / R 12-Dec-08	Currency Future	1	1,000	95	95,000	12.0326	1,143,097.00	Sub-Account	Buy
16:20:53	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	12.0000	12,000.00	Client	Buy
16:20:53	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	12.0000	(12,000.00)	Sub-Account	Sell
16:38:44	€ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	11.9500	35,850.00	Client	Buy
16:38:44	€ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	11.9500	(35,850.00)	Sub-Account	Sell
16:52:17	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.9275	119,275.00	Client	Buy
16:52:17	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.9275	(119,275.00)	Sub-Account	Sell
16:59:45	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	11.9200	238,400.00	Client	Buy
16:59:45	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	11.9200	(238,400.00)	Sub-Account	Sell
<b>Total for € / R Currency Future</b>			<b>11</b>		<b>4,224</b>	<b>4,224,000</b>		<b>51,749,938.00</b>		
<b>Grand Total for all Instruments</b>			<b>62</b>		<b>30,118</b>	<b>30,118,000</b>		<b>272,437,474.30</b>		