



# Currency Futures Matched Trades

Report for 11/07/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:01:15	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.8485	156,970.00	Sub-Account	Buy
09:01:15	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.8485	156,970.00	Sub-Account	Buy
09:01:15	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.8485	(156,970.00)	Client	Sell
09:01:15	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.8485	(156,970.00)	Client	Sell
09:09:16	\$ / R 15-Sep-08	Currency Future	1	1,000	105	105,000	7.8500	824,250.00	Client	Buy
09:10:32	\$ / R 15-Sep-08	Currency Future	1	1,000	105	105,000	7.8500	(824,250.00)	Member	Sell
09:11:56	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.8485	156,970.00	Client	Buy
09:12:46	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.8485	(156,970.00)	Member	Sell
12:02:17	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8800	(7,880.00)	Client	Sell
12:02:17	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8800	7,880.00	Sub-Account	Buy
12:10:03	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8790	7,879.00	Sub-Account	Buy
12:10:03	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8790	(7,879.00)	Sub-Account	Sell
12:10:03	\$ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	7.8800	70,920.00	Sub-Account	Buy
12:10:03	\$ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	7.8800	(70,920.00)	Client	Sell
12:13:28	\$ / R 15-Sep-08	Currency Future	1	1,000	1,500	1,500,000	7.8848	(11,827,200.00)	Member	Sell
12:13:28	\$ / R 15-Sep-08	Currency Future	1	1,000	1,500	1,500,000	7.8848	11,827,200.00	Client	Buy
12:20:21	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.0910	16,182.00	Client	Buy
12:20:21	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.0910	(16,182.00)	Sub-Account	Sell
12:35:02	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8930	78,930.00	Client	Buy
12:35:02	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8930	(78,930.00)	Sub-Account	Sell
12:57:55	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.0890	16,178.00	Client	Buy
12:57:55	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.0890	(16,178.00)	Sub-Account	Sell
13:39:27	\$ / R 12-Dec-08	Currency Future	1	1,000	867	867,000	8.1107	(7,031,976.90)	Member	Sell
13:59:07	\$ / R 12-Dec-08	Currency Future	1	1,000	867	867,000	8.1107	7,031,976.90	Client	Buy
14:07:01	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8995	7,899.50	Client	Buy
14:07:01	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8995	(7,899.50)	Sub-Account	Sell
14:07:59	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8765	787,650.00	Sub-Account	Buy
14:07:59	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8300	(391,500.00)	Sub-Account	Sell
14:07:59	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8300	391,500.00	Member	Buy
14:07:59	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8765	(787,650.00)	Sub-Account	Sell
14:31:40	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0650	(806,500.00)	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
14:31:40	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0650	806,500.00	Sub-Account	Buy
14:43:23	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8765	(787,650.00)	Member	Sell
15:00:59	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8765	787,650.00	Member	Buy
15:12:15	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.0495	160,990.00	Client	Buy
15:12:15	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.0495	(160,990.00)	Sub-Account	Sell
15:13:52	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.0500	80,500.00	Client	Buy
15:13:52	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.0500	(80,500.00)	Sub-Account	Sell
16:07:59	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8565	7,856.50	Client	Buy
16:07:59	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8565	(7,856.50)	Sub-Account	Sell
16:08:48	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.8565	15,713.00	Client	Buy
16:08:48	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.8565	(15,713.00)	Sub-Account	Sell
16:11:16	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8200	391,000.00	Member	Buy
16:11:16	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8200	(391,000.00)	Sub-Account	Sell
16:13:39	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.8145	3,907,250.00	Member	Buy
16:13:39	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.8145	(3,907,250.00)	Client	Sell
16:32:19	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.0395	(16,079.00)	Sub-Account	Sell
16:32:19	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.0395	16,079.00	Client	Buy
16:53:01	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8250	782,500.00	Client	Buy
16:53:01	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8250	(782,500.00)	Sub-Account	Sell
16:53:23	\$ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	7.8200	(70,380.00)	Sub-Account	Sell
16:53:23	\$ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	7.8200	70,380.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>26</b>		<b>3,602</b>	<b>3,602,000</b>		<b>28,565,773.90</b>		
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14:07:59	£ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	15.5050	1,550,500.00	Sub-Account	Buy
14:07:59	£ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	15.5050	(1,550,500.00)	Sub-Account	Sell
14:08:05	£ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	15.4665	(1,546,650.00)	Sub-Account	Sell
14:08:05	£ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	15.4665	1,546,650.00	Sub-Account	Buy
14:08:07	£ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	15.4665	(386,662.50)	Sub-Account	Sell
14:08:07	£ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	15.4665	386,662.50	Sub-Account	Buy
14:43:48	£ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	15.5050	(1,550,500.00)	Member	Sell
14:44:47	£ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	15.4665	(1,546,650.00)	Member	Sell
14:45:18	£ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	15.4665	(386,662.50)	Member	Sell
14:59:54	£ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	15.4665	386,662.50	Member	Buy
15:00:22	£ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	15.4665	1,546,650.00	Member	Buy
15:00:36	£ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	15.5050	1,550,500.00	Member	Buy
<b>Total for £ / R Currency Future</b>			<b>6</b>		<b>450</b>	<b>450,000</b>		<b>6,967,625.00</b>		
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13:36:13	€ / R 12-Dec-08	Currency Future	1	1,000	730	730,000	12.7164	(9,282,972.00)	Member	Sell
13:59:28	€ / R 12-Dec-08	Currency Future	1	1,000	730	730,000	12.7164	9,282,972.00	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
14:07:00	€ / R 15-Sep-08	Currency Future	1	1,000	75	75,000	12.4050	(930,375.00)	Member	Sell
14:07:59	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4080	1,240,800.00	Sub-Account	Buy
14:07:59	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3655	(309,137.50)	Sub-Account	Sell
14:07:59	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3655	309,137.50	Sub-Account	Buy
14:07:59	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4080	(1,240,800.00)	Sub-Account	Sell
14:08:04	€ / R 15-Sep-08	Currency Future	1	1,000	75	75,000	12.4075	(930,562.50)	Sub-Account	Sell
14:08:04	€ / R 15-Sep-08	Currency Future	1	1,000	75	75,000	12.4075	930,562.50	Sub-Account	Buy
14:08:07	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	12.3630	(618,150.00)	Sub-Account	Sell
14:08:07	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	12.3630	618,150.00	Sub-Account	Buy
14:08:24	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4080	(1,240,800.00)	Sub-Account	Sell
14:08:24	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4080	1,240,800.00	Sub-Account	Buy
14:08:29	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3655	309,137.50	Sub-Account	Buy
14:08:29	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3655	(309,137.50)	Sub-Account	Sell
14:08:38	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4095	(1,240,950.00)	Sub-Account	Sell
14:08:38	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4095	1,240,950.00	Sub-Account	Buy
14:08:43	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3635	309,087.50	Sub-Account	Buy
14:08:43	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3635	(309,087.50)	Sub-Account	Sell
14:08:58	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4055	1,240,550.00	Sub-Account	Buy
14:08:58	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4055	(1,240,550.00)	Sub-Account	Sell
14:09:02	€ / R 15-Sep-08	Currency Future	1	1,000	75	75,000	12.4050	930,375.00	Sub-Account	Buy
14:09:02	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3600	(309,000.00)	Sub-Account	Sell
14:09:02	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3600	309,000.00	Sub-Account	Buy
14:09:02	€ / R 15-Sep-08	Currency Future	1	1,000	75	75,000	12.4050	(930,375.00)	Sub-Account	Sell
14:09:05	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.3600	(1,236,000.00)	Sub-Account	Sell
14:09:05	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.3600	1,236,000.00	Sub-Account	Buy
14:44:03	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4080	(1,240,800.00)	Member	Sell
14:44:18	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3655	(309,137.50)	Member	Sell
14:44:32	€ / R 15-Sep-08	Currency Future	1	1,000	75	75,000	12.4075	(930,562.50)	Member	Sell
14:45:03	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	12.3630	(618,150.00)	Member	Sell
14:45:31	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4080	(1,240,800.00)	Member	Sell
14:45:43	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3655	(309,137.50)	Member	Sell
14:45:53	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4095	(1,240,950.00)	Member	Sell
14:46:05	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3635	(309,087.50)	Member	Sell
14:47:36	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3600	(309,000.00)	Member	Sell
14:47:55	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.3600	(1,236,000.00)	Member	Sell
14:52:03	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4055	(1,240,550.00)	Member	Sell
14:56:00	€ / R 15-Sep-08	Currency Future	1	1,000	75	75,000	12.4075	930,562.50	Member	Buy
14:56:26	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4080	1,240,800.00	Member	Buy
14:56:57	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.3600	1,236,000.00	Member	Buy
14:57:21	€ / R 15-Sep-08	Currency Future	1	1,000	75	75,000	12.4050	930,375.00	Member	Buy
14:57:47	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4055	1,240,550.00	Member	Buy
14:58:16	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3600	309,000.00	Member	Buy
14:58:32	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3635	309,087.50	Member	Buy
14:58:48	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4095	1,240,950.00	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
14:59:05	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3655	309,137.50	Member	Buy
14:59:24	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.3655	309,137.50	Member	Buy
14:59:40	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4080	1,240,800.00	Member	Buy
15:00:07	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	12.3630	618,150.00	Member	Buy
<b>Total for € / R Currency Future</b>			<b>25</b>		<b>2,330</b>	<b>2,330,000</b>		<b>29,112,072.00</b>		
15:47:06	ZAAD 15-Sep-08	Currency Future	1	1,000	20	20,000	7.5115	(150,230.00)	Client	Sell
15:47:06	ZAAD 15-Sep-08	Currency Future	1	1,000	20	20,000	7.5115	150,230.00	Sub-Account	Buy
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>20</b>	<b>20,000</b>		<b>150,230.00</b>		
<b>Grand Total for all Instruments</b>			<b>58</b>		<b>6,402</b>	<b>6,402,000</b>		<b>64,795,700.90</b>		