



# Currency Futures Matched Trades

Report for 19/08/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:28:15	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.7816	(1,556,320.00)	Member	Sell
08:28:15	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.7816	1,556,320.00	Client	Buy
08:45:06	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8500	78,500.00	Member	Buy
08:45:06	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8500	(78,500.00)	Client	Sell
08:51:17	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8350	391,750.00	Sub-Account	Buy
08:51:17	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8350	(391,750.00)	Sub-Account	Sell
08:53:23	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8355	78,355.00	Sub-Account	Buy
08:53:23	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8355	(78,355.00)	Sub-Account	Sell
08:55:44	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.7568	7,756,800.00	Member	Buy
08:56:01	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.7553	7,755,300.00	Member	Buy
08:58:14	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.7553	(7,755,300.00)	Client	Sell
09:05:24	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.7568	(7,756,800.00)	Client	Sell
09:07:08	\$ / R 16-Mar-09	Currency Future	1	1,000	640	640,000	8.1860	(5,239,040.00)	Sub-Account	Sell
09:07:08	\$ / R 16-Mar-09	Currency Future	1	1,000	640	640,000	8.1860	5,239,040.00	Client	Buy
09:07:24	\$ / R 16-Mar-09	Currency Future	1	1,000	54	54,000	8.1860	442,044.00	Client	Buy
09:07:24	\$ / R 16-Mar-09	Currency Future	1	1,000	54	54,000	8.1860	(442,044.00)	Sub-Account	Sell
09:10:15	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8300	(78,300.00)	Sub-Account	Sell
09:10:15	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8300	78,300.00	Member	Buy
09:10:25	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	8.1860	8,186,000.00	Client	Buy
09:10:25	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	8.1860	(8,186,000.00)	Sub-Account	Sell
09:11:34	\$ / R 15-Sep-08	Currency Future	1	1,000	300	300,000	7.7958	2,338,740.00	Member	Buy
09:11:34	\$ / R 15-Sep-08	Currency Future	1	1,000	300	300,000	7.7958	(2,338,740.00)	Client	Sell
09:25:58	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8026	23,407.80	Sub-Account	Buy
09:25:58	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8026	(23,407.80)	Client	Sell
09:36:59	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.8445	39,222.50	Client	Buy
09:36:59	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.8445	(39,222.50)	Sub-Account	Sell
09:43:03	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.0185	(8,018,500.00)	Member	Sell
09:43:08	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.0185	(8,018,500.00)	Member	Sell
09:45:48	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8400	23,520.00	Client	Buy
09:45:48	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8400	(23,520.00)	Member	Sell
09:46:08	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8400	(7,840.00)	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
09:46:08	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8400	7,840.00	Client	Buy
09:46:39	\$ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	1.0000	(13,000.00)	Member	Sell
09:46:39	\$ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	1.0000	13,000.00	Member	Buy
09:49:00	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.0170	80,170,000.00	Client	Buy
09:49:05	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.0170	(80,170,000.00)	Member	Sell
09:52:32	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.0185	8,018,500.00	Client	Buy
09:52:33	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.8609	(3,930,450.00)	Client	Sell
09:52:33	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.8609	3,930,450.00	Member	Buy
09:52:41	\$ / R 12-Dec-08	Currency Future	1	1,000	15,000	15,000,000	8.0210	(120,315,000.00)	Member	Sell
09:53:00	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.0185	8,018,500.00	Client	Buy
09:56:17	\$ / R 12-Dec-08	Currency Future	1	1,000	15,000	15,000,000	8.0210	120,315,000.00	Client	Buy
10:01:55	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8159	7,815,900.00	Member	Buy
10:02:07	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8159	7,815,900.00	Member	Buy
10:02:49	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8407	(7,840,700.00)	Member	Sell
10:02:58	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8407	(7,840,700.00)	Member	Sell
10:03:10	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8407	(7,840,700.00)	Member	Sell
10:03:19	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8417	(7,841,700.00)	Member	Sell
10:05:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.2080	(82,080.00)	Sub-Account	Sell
10:05:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.2080	82,080.00	Client	Buy
10:08:17	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8159	(7,815,900.00)	Client	Sell
10:08:56	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8159	(7,815,900.00)	Client	Sell
10:09:53	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8407	7,840,700.00	Client	Buy
10:10:17	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8407	7,840,700.00	Client	Buy
10:10:40	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8407	7,840,700.00	Client	Buy
10:10:59	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8417	7,841,700.00	Client	Buy
10:15:50	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.8323	(3,916,150.00)	Member	Sell
10:15:50	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.8323	3,916,150.00	Client	Buy
10:23:15	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8400	(7,840.00)	Sub-Account	Sell
10:23:15	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8400	7,840.00	Client	Buy
10:54:15	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	8.0260	1,203,900.00	Sub-Account	Buy
10:54:15	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	8.0260	(1,203,900.00)	Sub-Account	Sell
10:54:40	\$ / R 12-Dec-08	Currency Future	1	1,000	15,000	15,000,000	8.0335	(120,502,500.00)	Member	Sell
10:56:49	\$ / R 12-Dec-08	Currency Future	1	1,000	15,000	15,000,000	8.0335	120,502,500.00	Client	Buy
11:00:40	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	8.1960	409,800.00	Client	Buy
11:00:40	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	8.1960	(409,800.00)	Sub-Account	Sell
11:40:27	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8300	7,830.00	Client	Buy
11:40:27	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8300	(7,830.00)	Sub-Account	Sell
11:40:46	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.8200	(46,920.00)	Member	Sell
11:40:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8200	(78,200.00)	Member	Sell
11:40:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8200	78,200.00	Sub-Account	Buy
11:40:46	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.8200	46,920.00	Client	Buy
11:49:50	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8000	(23,400.00)	Member	Sell
11:49:50	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8000	23,400.00	Sub-Account	Buy
11:52:06	\$ / R 15-Sep-08	Currency Future	1	1,000	47	47,000	7.8000	366,600.00	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
11:52:06	\$ / R 15-Sep-08	Currency Future	1	1,000	47	47,000	7.8000	(366,600.00)	Sub-Account	Sell
12:23:07	\$ / R 15-Sep-08	Currency Future	1	1,000	14	14,000	7.8045	109,263.00	Client	Buy
12:23:07	\$ / R 15-Sep-08	Currency Future	1	1,000	14	14,000	7.8045	(109,263.00)	Sub-Account	Sell
12:30:36	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7900	7,790.00	Sub-Account	Buy
12:30:36	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7900	(7,790.00)	Client	Sell
12:36:38	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	8.1500	(203,750.00)	Sub-Account	Sell
12:36:38	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	8.1500	203,750.00	Client	Buy
13:10:07	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9540	(795,400.00)	Client	Sell
13:10:07	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9540	795,400.00	Sub-Account	Buy
13:15:07	\$ / R 15-Sep-08	Currency Future	1	1,000	19	19,000	7.8065	(148,323.50)	Member	Sell
13:26:43	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8400	(7,840.00)	Member	Sell
13:26:43	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8400	7,840.00	Member	Buy
13:35:36	\$ / R 15-Sep-08	Currency Future	1	1,000	19	19,000	7.8065	148,323.50	Member	Buy
13:42:49	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8400	7,840.00	Member	Buy
13:42:49	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8400	(7,840.00)	Member	Sell
14:19:31	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.0138	(80,138,000.00)	Member	Sell
14:19:31	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.0138	80,138,000.00	Client	Buy
14:21:05	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.8550	(157,100.00)	Client	Sell
14:21:05	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.8550	157,100.00	Sub-Account	Buy
14:34:17	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.8400	(39,200.00)	Member	Sell
14:34:17	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.8550	(235,650.00)	Client	Sell
14:34:17	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.8550	235,650.00	Sub-Account	Buy
14:34:17	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.8500	39,250.00	Sub-Account	Buy
14:34:17	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.8400	39,200.00	Sub-Account	Buy
14:34:17	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.8500	(39,250.00)	Member	Sell
14:34:59	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.0100	80,100.00	Sub-Account	Buy
14:34:59	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.0100	(80,100.00)	Client	Sell
14:51:09	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.8700	(39,350.00)	Member	Sell
14:51:09	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.8700	39,350.00	Sub-Account	Buy
15:11:05	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.0138	80,138,000.00	Client	Buy
15:11:05	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.0138	(80,138,000.00)	Client	Sell
15:16:46	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.8850	315,400.00	Member	Buy
15:18:38	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.8850	(315,400.00)	Member	Sell
15:27:37	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8900	7,890.00	Client	Buy
15:27:37	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8900	(7,890.00)	Member	Sell
15:45:07	\$ / R 15-Sep-08	Currency Future	1	1,000	375	375,000	7.8652	(2,949,450.00)	Client	Sell
15:45:07	\$ / R 15-Sep-08	Currency Future	1	1,000	375	375,000	7.8652	2,949,450.00	Member	Buy
15:56:30	\$ / R 15-Sep-08	Currency Future	1	1,000	72	72,000	7.8735	566,892.00	Sub-Account	Buy
15:56:30	\$ / R 15-Sep-08	Currency Future	1	1,000	72	72,000	7.8735	(566,892.00)	Client	Sell
15:57:06	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.8800	(31,520.00)	Member	Sell
15:57:06	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.8800	31,520.00	Sub-Account	Buy
16:10:23	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.8890	236,670.00	Sub-Account	Buy
16:10:23	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.8890	(236,670.00)	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
<b>Total for \$ / R Currency Future</b>			<b>59</b>		<b>74,335</b>	<b>74,335,000</b>		<b>594,356,087.80</b>		
09:32:39	£ / R 12-Dec-08	Currency Future	1	1,000	400	400,000	14.7361	(5,894,440.00)	Member	Sell
10:01:21	£ / R 12-Dec-08	Currency Future	1	1,000	400	400,000	14.7361	5,894,440.00	Client	Buy
10:05:32	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	14.5440	145,440.00	Client	Buy
10:05:32	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	14.5440	(145,440.00)	Sub-Account	Sell
12:56:50	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.4600	14,460.00	Sub-Account	Buy
12:56:50	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.4600	(14,460.00)	Client	Sell
12:57:23	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.4595	14,459.50	Sub-Account	Buy
12:57:23	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.4595	(14,459.50)	Client	Sell
16:11:21	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.6800	14,680.00	Client	Buy
16:11:21	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.6800	(14,680.00)	Client	Sell
16:11:24	£ / R 15-Sep-08	Currency Future	1	1,000	375	375,000	14.6192	5,482,200.00	Member	Buy
16:16:35	£ / R 15-Sep-08	Currency Future	1	1,000	375	375,000	14.6192	(5,482,200.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>6</b>		<b>788</b>	<b>788,000</b>		<b>11,565,679.50</b>		
11:19:08	€ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	11.4980	22,996.00	Client	Buy
11:19:08	€ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	11.4980	(22,996.00)	Sub-Account	Sell
11:52:05	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	11.4350	(114,350.00)	Sub-Account	Sell
11:52:05	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	11.4350	114,350.00	Client	Buy
12:38:49	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	11.4100	11,410.00	Client	Buy
12:38:49	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	11.4100	(11,410.00)	Client	Sell
16:10:46	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	11.6235	11,623.50	Client	Buy
16:10:46	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	11.6235	(11,623.50)	Sub-Account	Sell
16:11:08	€ / R 15-Sep-08	Currency Future	1	1,000	750	750,000	11.5388	8,654,100.00	Member	Buy
16:16:17	€ / R 15-Sep-08	Currency Future	1	1,000	750	750,000	11.5388	(8,654,100.00)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>764</b>	<b>764,000</b>		<b>8,814,479.50</b>		
08:31:34	ZAAD 12-Dec-08	Currency Future	1	1,000	30	30,000	6.7640	(202,920.00)	Sub-Account	Sell
08:31:34	ZAAD 12-Dec-08	Currency Future	1	1,000	30	30,000	6.7640	202,920.00	Sub-Account	Buy
08:32:14	ZAAD 15-Sep-08	Currency Future	1	1,000	30	30,000	6.7520	202,560.00	Sub-Account	Buy
08:32:14	ZAAD 15-Sep-08	Currency Future	1	1,000	30	30,000	6.7520	(202,560.00)	Sub-Account	Sell
09:01:44	ZAAD 16-Mar-09	Currency Future	1	1,000	50	50,000	6.9445	(347,225.00)	Sub-Account	Sell
09:01:44	ZAAD 16-Mar-09	Currency Future	1	1,000	50	50,000	6.9445	347,225.00	Client	Buy
09:29:54	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	6.8535	342,675.00	Client	Buy
09:29:54	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	6.8535	(342,675.00)	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
09:31:01	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	6.8570	342,850.00	Client	Buy
09:31:01	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	6.8570	(342,850.00)	Sub-Account	Sell
<b>Total for ZAAD Currency Future</b>			<b>5</b>		<b>210</b>	<b>210,000</b>		<b>1,438,230.00</b>		
<b>Grand Total for all Instruments</b>			<b>75</b>		<b>76,097</b>	<b>76,097,000</b>		<b>616,174,476.80</b>		