



# Currency Futures Matched Trades

Report for 17/09/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:00:51	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.2870	82,870.00	Sub-Account	Buy
09:00:51	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.2870	(82,870.00)	Client	Sell
09:14:21	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2850	8,285.00	Client	Buy
09:14:21	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2850	(8,285.00)	Sub-Account	Sell
09:16:50	\$ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	8.2810	(289,835.00)	Sub-Account	Sell
09:16:50	\$ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	8.2810	289,835.00	Client	Buy
09:17:52	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.2810	(41,405.00)	Sub-Account	Sell
09:17:52	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.2810	41,405.00	Client	Buy
09:22:32	\$ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	8.2508	495,048.00	Member	Buy
09:24:28	\$ / R 12-Dec-08	Currency Future	1	1,000	750	750,000	8.2931	(6,219,825.00)	Member	Sell
09:24:41	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3857	(41,928,500.00)	Member	Sell
09:26:14	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3857	41,928,500.00	Client	Buy
09:30:03	\$ / R 12-Dec-08	Currency Future	1	1,000	80	80,000	8.2836	(662,688.00)	Member	Sell
09:30:47	\$ / R 12-Dec-08	Currency Future	1	1,000	750	750,000	8.2931	6,219,825.00	Client	Buy
09:30:57	\$ / R 12-Dec-08	Currency Future	1	1,000	80	80,000	8.2836	662,688.00	Member	Buy
09:40:21	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3089	(830,890.00)	Sub-Account	Sell
09:40:21	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3089	830,890.00	Sub-Account	Buy
09:40:21	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4905	(849,050.00)	Sub-Account	Sell
09:40:21	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4905	849,050.00	Sub-Account	Buy
09:40:30	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3089	(830,890.00)	Sub-Account	Sell
09:40:30	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3089	830,890.00	Sub-Account	Buy
09:40:30	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4905	849,050.00	Sub-Account	Buy
09:40:30	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4905	(849,050.00)	Sub-Account	Sell
09:41:30	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3045	830,450.00	Sub-Account	Buy
09:41:30	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3045	(830,450.00)	Sub-Account	Sell
09:41:30	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4871	(848,710.00)	Sub-Account	Sell
09:41:30	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4871	848,710.00	Sub-Account	Buy
09:46:38	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3129	332,516.00	Client	Buy
09:46:38	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3129	(332,516.00)	Sub-Account	Sell
09:52:47	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4871	(848,710.00)	Member	Sell
09:52:49	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4871	848,710.00	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
09:52:53	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3045	(830,450.00)	Member	Sell
09:52:55	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3045	830,450.00	Member	Buy
09:53:27	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4905	(849,050.00)	Member	Sell
09:53:30	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4905	849,050.00	Member	Buy
09:53:49	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3089	(830,890.00)	Member	Sell
09:53:51	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3089	830,890.00	Member	Buy
09:54:05	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4905	(849,050.00)	Member	Sell
09:54:07	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.4905	849,050.00	Member	Buy
09:54:11	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3089	(830,890.00)	Member	Sell
09:54:13	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.3089	830,890.00	Member	Buy
11:15:58	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.6709	(8,670.90)	Sub-Account	Sell
11:15:58	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.6709	8,670.90	Client	Buy
11:17:44	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.3250	(8,325.00)	Client	Sell
11:17:44	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.3250	8,325.00	Client	Buy
11:18:27	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.3250	(8,325.00)	Client	Sell
11:18:27	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.3250	8,325.00	Client	Buy
11:19:32	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	8.3250	66,600.00	Client	Buy
11:19:32	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	8.3250	(66,600.00)	Sub-Account	Sell
11:27:03	\$ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	8.2508	(495,048.00)	Client	Sell
11:43:18	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3060	415,300.00	Client	Buy
11:43:18	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3060	(415,300.00)	Sub-Account	Sell
11:46:04	\$ / R 12-Dec-08	Currency Future	1	1,000	42	42,000	8.2772	347,642.40	Member	Buy
11:51:14	\$ / R 12-Dec-08	Currency Future	1	1,000	42	42,000	8.2772	(347,642.40)	Client	Sell
13:31:21	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3284	416,420.00	Client	Buy
13:31:21	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3284	(416,420.00)	Sub-Account	Sell
14:03:50	\$ / R 12-Dec-08	Currency Future	1	1,000	67	67,000	8.3017	556,213.90	Member	Buy
14:10:09	\$ / R 12-Dec-08	Currency Future	1	1,000	67	67,000	8.3017	(556,213.90)	Client	Sell
14:58:23	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	8.3500	33,400.00	Sub-Account	Buy
14:58:23	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	8.3500	(33,400.00)	Client	Sell
15:15:05	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3354	416,770.00	Member	Buy
15:15:33	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3465	333,860.00	Sub-Account	Buy
15:15:33	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3465	(333,860.00)	Client	Sell
15:26:00	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3590	334,360.00	Sub-Account	Buy
15:26:00	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3590	(334,360.00)	Client	Sell
15:27:06	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3700	334,800.00	Sub-Account	Buy
15:27:06	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3700	(334,800.00)	Client	Sell
15:28:27	\$ / R 12-Dec-08	Currency Future	1	1,000	750	750,000	8.3676	6,275,700.00	Member	Buy
15:28:48	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.7509	8,750.90	Client	Buy
15:28:48	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.7509	(8,750.90)	Sub-Account	Sell
15:33:24	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3800	335,200.00	Sub-Account	Buy
15:33:24	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.3800	(335,200.00)	Client	Sell
15:37:04	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3990	(419,950.00)	Client	Sell
15:37:04	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.4000	84,000.00	Sub-Account	Buy
15:37:04	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.4000	(84,000.00)	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
15:37:04	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3990	419,950.00	Sub-Account	Buy
15:40:59	\$ / R 12-Dec-08	Currency Future	1	1,000	750	750,000	8.3676	(6,275,700.00)	Client	Sell
15:43:04	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3354	(416,770.00)	Client	Sell
15:49:43	\$ / R 12-Dec-08	Currency Future	1	1,000	53	53,000	8.3687	443,541.10	Member	Buy
15:59:10	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3498	41,749,000.00	Member	Buy
16:23:04	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3668	41,834,000.00	Member	Buy
16:26:00	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3843	41,921,500.00	Member	Buy
16:26:49	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.3803	1,676,060.00	Member	Buy
16:27:05	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.3900	1,678,000.00	Sub-Account	Buy
16:27:05	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	8.3900	2,517,000.00	Sub-Account	Buy
16:27:05	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.3900	(1,678,000.00)	Client	Sell
16:27:05	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	8.3900	(2,517,000.00)	Member	Sell
16:28:48	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3668	(41,834,000.00)	Client	Sell
16:31:50	\$ / R 12-Dec-08	Currency Future	1	1,000	53	53,000	8.3687	(443,541.10)	Client	Sell
16:34:03	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3498	(41,749,000.00)	Client	Sell
16:34:41	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.3843	(41,921,500.00)	Client	Sell
16:36:15	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3992	419,960.00	Member	Buy
16:36:27	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.4100	168,200.00	Sub-Account	Buy
16:36:27	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.4100	(168,200.00)	Client	Sell
16:36:32	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.4102	(168,204.00)	Client	Sell
16:36:32	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.4102	168,204.00	Sub-Account	Buy
16:36:45	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.4067	42,033,500.00	Member	Buy
16:37:05	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.3983	83,983,000.00	Member	Buy
16:37:30	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	8.4067	(42,033,500.00)	Client	Sell
16:44:19	\$ / R 12-Dec-08	Currency Future	1	1,000	810	810,000	8.4020	(6,805,620.00)	Client	Sell
16:44:19	\$ / R 12-Dec-08	Currency Future	1	1,000	810	810,000	8.4020	6,805,620.00	Sub-Account	Buy
16:48:38	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	8.3983	(83,983,000.00)	Client	Sell
16:48:56	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3992	(419,960.00)	Client	Sell
16:53:07	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.4160	336,640.00	Client	Buy
16:53:07	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.4160	(336,640.00)	Sub-Account	Sell
16:53:51	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.3920	(167,840.00)	Client	Sell
16:53:51	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.3920	167,840.00	Sub-Account	Buy
16:59:19	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.3803	(1,676,060.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>54</b>		<b>40,139</b>	<b>40,139,000</b>		<b>336,445,405.20</b>		

09:40:30	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	14.8486	1,484,860.00	Sub-Account	Buy
09:40:30	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	14.8486	(1,484,860.00)	Sub-Account	Sell
09:40:30	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.0820	(1,508,200.00)	Sub-Account	Sell
09:40:30	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.0820	1,508,200.00	Sub-Account	Buy
09:41:30	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	14.8391	(1,483,910.00)	Sub-Account	Sell
09:41:30	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	14.8391	1,483,910.00	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
09:41:30	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.0744	(1,507,440.00)	Sub-Account	Sell
09:41:30	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.0744	1,507,440.00	Sub-Account	Buy
09:52:01	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.0744	1,507,440.00	Member	Buy
09:52:01	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.0744	(1,507,440.00)	Member	Sell
09:52:16	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	14.8391	(1,483,910.00)	Member	Sell
09:52:18	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	14.8391	1,483,910.00	Member	Buy
09:52:59	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.0820	(1,508,200.00)	Member	Sell
09:53:02	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.0820	1,508,200.00	Member	Buy
09:53:06	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	14.8486	(1,484,860.00)	Member	Sell
09:53:09	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	14.8486	1,484,860.00	Member	Buy
16:34:17	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.9300	(149,300.00)	Client	Sell
16:34:17	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.9300	149,300.00	Sub-Account	Buy
16:40:04	£ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	14.9500	448,500.00	Sub-Account	Buy
16:40:04	£ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	14.9500	(448,500.00)	Client	Sell
16:43:45	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.9524	(149,524.00)	Client	Sell
16:43:45	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.9524	149,524.00	Sub-Account	Buy
<b>Total for £ / R Currency Future</b>			<b>11</b>		<b>850</b>	<b>850,000</b>		<b>12,716,144.00</b>		

09:04:11	€ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	11.7595	141,114.00	Sub-Account	Buy
09:04:11	€ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	11.7595	(141,114.00)	Client	Sell
09:26:39	€ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	11.7681	47,072.40	Client	Buy
09:26:39	€ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	11.7681	(47,072.40)	Sub-Account	Sell
09:27:16	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	11.7601	58,800.50	Client	Buy
09:27:16	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	11.7601	(58,800.50)	Sub-Account	Sell
09:40:30	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	11.8053	(1,180,530.00)	Sub-Account	Sell
09:40:30	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	11.8053	1,180,530.00	Sub-Account	Buy
09:40:30	€ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	12.0125	(1,201,250.00)	Sub-Account	Sell
09:40:30	€ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	12.0125	1,201,250.00	Sub-Account	Buy
09:41:30	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	11.8046	(1,180,460.00)	Sub-Account	Sell
09:41:30	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	11.8046	1,180,460.00	Sub-Account	Buy
09:41:30	€ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	12.0104	(1,201,040.00)	Sub-Account	Sell
09:41:30	€ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	12.0104	1,201,040.00	Sub-Account	Buy
09:52:34	€ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	12.0104	(1,201,040.00)	Member	Sell
09:52:35	€ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	12.0104	1,201,040.00	Member	Buy
09:52:41	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	11.8046	(1,180,460.00)	Member	Sell
09:52:42	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	11.8046	1,180,460.00	Member	Buy
09:53:15	€ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	12.0125	(1,201,250.00)	Member	Sell
09:53:17	€ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	12.0125	1,201,250.00	Member	Buy
09:53:21	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	11.8053	(1,180,530.00)	Member	Sell
09:53:23	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	11.8053	1,180,530.00	Member	Buy
14:28:49	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.8000	118,000.00	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
14:28:49	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.8000	(118,000.00)	Client	Sell
16:28:03	€ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	11.8503	3,555,090.00	Member	Buy
16:59:46	€ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	11.8503	(3,555,090.00)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>13</b>		<b>1,131</b>	<b>1,131,000</b>		<b>13,446,636.90</b>		
<b>Grand Total for all Instruments</b>			<b>78</b>		<b>42,120</b>	<b>42,120,000</b>		<b>362,608,186.10</b>		