



# Currency Futures Matched Trades

Report for 03/10/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:01:07	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.5901	8,590.10	Sub-Account	Buy
09:01:07	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.5901	(8,590.10)	Client	Sell
09:01:32	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	8.6171	(68,936.80)	Sub-Account	Sell
09:01:32	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	8.6171	68,936.80	Client	Buy
09:10:56	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.6300	(86,300.00)	Sub-Account	Sell
09:10:56	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.6300	86,300.00	Client	Buy
09:10:56	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.6200	(43,100.00)	Client	Sell
09:10:56	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.6200	43,100.00	Client	Buy
09:21:01	\$ / R 12-Dec-08	Currency Future	1	1,000	29	29,000	8.6300	(250,270.00)	Sub-Account	Sell
09:21:01	\$ / R 12-Dec-08	Currency Future	1	1,000	29	29,000	8.6300	250,270.00	Sub-Account	Buy
09:25:48	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.6500	17,300.00	Sub-Account	Buy
09:25:48	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.6500	(17,300.00)	Client	Sell
09:34:53	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.7000	(8,700.00)	Client	Sell
09:34:53	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.7000	8,700.00	Client	Buy
09:35:39	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.7200	436,000.00	Client	Buy
09:35:39	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.7200	(436,000.00)	Member	Sell
09:35:54	\$ / R 12-Dec-08	Currency Future	1	1,000	19	19,000	8.7200	(165,680.00)	Client	Sell
09:35:54	\$ / R 12-Dec-08	Currency Future	1	1,000	19	19,000	8.7200	165,680.00	Client	Buy
09:45:21	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.6700	433,500.00	Sub-Account	Buy
09:45:21	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.6700	(433,500.00)	Client	Sell
09:46:43	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.6695	26,008.50	Client	Buy
09:46:43	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.6695	(26,008.50)	Client	Sell
09:47:08	\$ / R 12-Dec-08	Currency Future	1	1,000	7,500	7,500,000	8.6704	65,028,000.00	Member	Buy
09:47:40	\$ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	8.6670	(60,669.00)	Client	Sell
09:47:40	\$ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	8.6670	60,669.00	Sub-Account	Buy
09:49:52	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.7140	8,714.00	Client	Buy
09:49:52	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.7140	(8,714.00)	Sub-Account	Sell
09:59:10	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.6615	17,323.00	Sub-Account	Buy
09:59:10	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.6615	(17,323.00)	Sub-Account	Sell
10:10:42	\$ / R 12-Dec-08	Currency Future	1	1,000	7,500	7,500,000	8.6704	(65,028,000.00)	Client	Sell
10:12:09	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	8.6500	(34,600.00)	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
10:12:09	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	8.6500	34,600.00	Sub-Account	Buy
10:29:25	\$ / R 12-Dec-08	Currency Future	1	1,000	234	234,000	8.5548	2,001,823.20	Member	Buy
10:36:06	\$ / R 12-Dec-08	Currency Future	1	1,000	7,500	7,500,000	8.6295	64,721,250.00	Member	Buy
10:39:20	\$ / R 12-Dec-08	Currency Future	1	1,000	7,500	7,500,000	8.6295	(64,721,250.00)	Client	Sell
10:50:50	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.6553	8,655,300.00	Member	Buy
11:22:54	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.6500	(1,730,000.00)	Sub-Account	Sell
11:22:54	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.6500	1,730,000.00	Client	Buy
11:31:10	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.7955	87,955.00	Sub-Account	Buy
11:31:10	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.7955	(87,955.00)	Client	Sell
11:33:48	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.6400	(432,000.00)	Sub-Account	Sell
11:33:48	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.6400	432,000.00	Member	Buy
11:34:26	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.6200	25,860.00	Client	Buy
11:34:26	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.6200	(25,860.00)	Client	Sell
12:18:49	\$ / R 12-Dec-08	Currency Future	1	1,000	31	31,000	8.6356	267,703.60	Member	Buy
12:19:07	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.6356	86,356.00	Member	Buy
12:19:21	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.6356	86,356.00	Member	Buy
12:23:11	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.6356	(86,356.00)	Client	Sell
12:24:51	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.6356	(86,356.00)	Client	Sell
12:25:06	\$ / R 12-Dec-08	Currency Future	1	1,000	31	31,000	8.6356	(267,703.60)	Client	Sell
12:27:19	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.6553	(8,655,300.00)	Client	Sell
12:49:03	\$ / R 12-Dec-08	Currency Future	1	1,000	234	234,000	8.5548	(2,001,823.20)	Member	Sell
13:06:28	\$ / R 12-Dec-08	Currency Future	1	1,000	21	21,000	8.6360	181,356.00	Sub-Account	Buy
13:06:28	\$ / R 12-Dec-08	Currency Future	1	1,000	21	21,000	8.6360	(181,356.00)	Client	Sell
13:58:28	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.6565	(86,565.00)	Client	Sell
13:58:28	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.6565	86,565.00	Sub-Account	Buy
14:03:55	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.6508	(432,540.00)	Client	Sell
14:03:55	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.6508	432,540.00	Sub-Account	Buy
14:19:24	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.6895	26,068.50	Client	Buy
14:19:24	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.6895	(26,068.50)	Client	Sell
14:44:54	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.6200	(17,240.00)	Client	Sell
14:44:54	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.6200	17,240.00	Client	Buy
14:45:07	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.6200	172,400.00	Client	Buy
14:45:07	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.6200	(172,400.00)	Client	Sell
14:58:21	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	8.6230	(4,311,500.00)	Client	Sell
14:58:21	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	8.6230	4,311,500.00	Member	Buy
15:00:28	\$ / R 12-Dec-08	Currency Future	1	1,000	70	70,000	8.6472	605,304.00	Member	Buy
15:01:39	\$ / R 12-Dec-08	Currency Future	1	1,000	22	22,000	8.6472	190,238.40	Member	Buy
15:02:22	\$ / R 12-Dec-08	Currency Future	1	1,000	22	22,000	8.6472	190,238.40	Member	Buy
15:09:25	\$ / R 12-Dec-08	Currency Future	1	1,000	70	70,000	8.6472	(605,304.00)	Client	Sell
15:09:49	\$ / R 12-Dec-08	Currency Future	1	1,000	22	22,000	8.6472	(190,238.40)	Client	Sell
15:10:08	\$ / R 12-Dec-08	Currency Future	1	1,000	22	22,000	8.6472	(190,238.40)	Client	Sell
15:23:40	\$ / R 12-Dec-08	Currency Future	1	1,000	107	107,000	8.6554	926,127.80	Member	Buy
15:23:58	\$ / R 12-Dec-08	Currency Future	1	1,000	34	34,000	8.6554	294,283.60	Member	Buy
15:24:11	\$ / R 12-Dec-08	Currency Future	1	1,000	34	34,000	8.6554	294,283.60	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
15:25:14	\$ / R 12-Dec-08	Currency Future	1	1,000	107	107,000	8.6554	(926,127.80)	Client	Sell
15:25:33	\$ / R 12-Dec-08	Currency Future	1	1,000	34	34,000	8.6554	(294,283.60)	Client	Sell
15:25:45	\$ / R 12-Dec-08	Currency Future	1	1,000	34	34,000	8.6554	(294,283.60)	Client	Sell
15:28:12	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.6613	(86,613.00)	Client	Sell
15:28:12	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.6613	86,613.00	Sub-Account	Buy
15:44:02	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.6200	(8,620.00)	Client	Sell
15:44:02	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.6200	8,620.00	Client	Buy
15:44:30	\$ / R 12-Dec-08	Currency Future	1	1,000	14	14,000	8.6200	120,680.00	Client	Buy
15:44:30	\$ / R 12-Dec-08	Currency Future	1	1,000	14	14,000	8.6200	(120,680.00)	Sub-Account	Sell
15:52:12	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.6100	258,300.00	Member	Buy
15:55:03	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.6100	(258,300.00)	Client	Sell
15:58:04	\$ / R 12-Dec-08	Currency Future	1	1,000	1,102	1,102,000	8.6221	(9,501,554.20)	Member	Sell
15:59:58	\$ / R 12-Dec-08	Currency Future	1	1,000	1,102	1,102,000	8.6221	9,501,554.20	Client	Buy
16:01:55	\$ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	8.5849	(103,018.80)	Client	Sell
16:01:55	\$ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	8.5849	103,018.80	Sub-Account	Buy
16:02:04	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.5849	(1,716,980.00)	Sub-Account	Sell
16:02:04	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.5849	1,716,980.00	Sub-Account	Buy
16:02:08	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	8.5849	51,509.40	Sub-Account	Buy
16:02:08	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	8.5849	(51,509.40)	Client	Sell
16:07:32	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.6009	8,600.90	Sub-Account	Buy
16:07:32	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.6009	(8,600.90)	Client	Sell
16:27:37	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.5839	343,356.00	Member	Buy
16:43:47	\$ / R 12-Dec-08	Currency Future	1	1,000	51	51,000	8.5822	437,692.20	Member	Buy
16:44:01	\$ / R 12-Dec-08	Currency Future	1	1,000	17	17,000	8.5822	145,897.40	Member	Buy
16:44:46	\$ / R 12-Dec-08	Currency Future	1	1,000	16	16,000	8.5822	137,315.20	Member	Buy
16:45:38	\$ / R 12-Dec-08	Currency Future	1	1,000	51	51,000	8.5822	(437,692.20)	Client	Sell
16:45:57	\$ / R 12-Dec-08	Currency Future	1	1,000	17	17,000	8.5822	(145,897.40)	Client	Sell
16:46:10	\$ / R 12-Dec-08	Currency Future	1	1,000	16	16,000	8.5822	(137,315.20)	Client	Sell
16:46:24	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.5839	(343,356.00)	Client	Sell
16:58:12	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.5859	8,585.90	Client	Buy
16:58:12	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.5859	(8,585.90)	Client	Sell
16:58:22	\$ / R 12-Dec-08	Currency Future	1	1,000	9	9,000	8.5684	77,115.60	Client	Buy
16:58:22	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.5850	(8,585.00)	Client	Sell
16:58:22	\$ / R 12-Dec-08	Currency Future	1	1,000	9	9,000	8.5684	(77,115.60)	Client	Sell
16:58:22	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.5850	8,585.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>55</b>		<b>19,146</b>	<b>19,146,000</b>		<b>165,530,864.10</b>		

10:03:40	£ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	15.4125	77,062.50	Client	Buy
10:03:40	£ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	15.4125	(77,062.50)	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
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>5</b>	<b>5,000</b>		<b>77,062.50</b>		
09:28:57	€ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	11.9870	(359,610.00)	Client	Sell
09:28:57	€ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	11.9870	359,610.00	Sub-Account	Buy
10:03:06	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.0600	60,300.00	Client	Buy
10:03:06	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.0600	(60,300.00)	Client	Sell
13:56:46	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.9885	119,885.00	Sub-Account	Buy
13:56:46	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.9885	(119,885.00)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>45</b>	<b>45,000</b>		<b>539,795.00</b>		
<b>Grand Total for all Instruments</b>			<b>59</b>		<b>19,196</b>	<b>19,196,000</b>		<b>166,147,721.60</b>		