

# Currency Futures Matched Trades

Report for 29/08/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:09:49	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	8.0900	16,180.00	Client	Buy
09:09:49	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	8.0900	(16,180.00)	Sub-Account	Sell
09:24:17	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8635	(157,270.00)	Client	Sell
09:24:17	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8635	157,270.00	Sub-Account	Buy
09:48:47	\$ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	7.8550	471,300.00	Sub-Account	Buy
09:48:47	\$ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	7.8550	(471,300.00)	Sub-Account	Sell
10:56:00	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	7.8830	1,182,450.00	Client	Buy
10:56:00	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	7.8830	(1,182,450.00)	Sub-Account	Sell
11:03:57	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	7.8820	(1,182,300.00)	Sub-Account	Sell
11:03:57	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	7.8820	1,182,300.00	Client	Buy
11:17:16	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7000	(77,000.00)	Sub-Account	Sell
11:17:16	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7000	77,000.00	Client	Buy
11:45:57	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.6900	38,450.00	Client	Buy
11:45:57	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.6900	(38,450.00)	Sub-Account	Sell
11:46:04	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	7.8600	(39,300.00)	Sub-Account	Sell
11:46:04	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	7.8600	39,300.00	Client	Buy
12:04:46	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.7000	(115,500.00)	Sub-Account	Sell
12:04:46	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.7000	115,500.00	Sub-Account	Buy
12:28:26	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8840	788,400.00	Client	Buy
12:28:26	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8840	(788,400.00)	Sub-Account	Sell
13:03:46	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	8.0630	161,260.00	Client	Buy
13:03:46	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	8.0630	(161,260.00)	Sub-Account	Sell
13:14:17	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.9035	(395,175.00)	Sub-Account	Sell
13:14:17	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.9035	395,175.00	Sub-Account	Buy
13:23:27	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.7045	(770,450.00)	Sub-Account	Sell
13:23:27	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.7045	770,450.00	Sub-Account	Buy
13:27:40	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	7.8700	15,740.00	Sub-Account	Buy
13:27:40	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	7.8700	(15,740.00)	Sub-Account	Sell
14:00:54	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	8.0630	(645,040.00)	Sub-Account	Sell
14:00:54	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	8.0630	645,040.00	Sub-Account	Buy
14:01:33	\$ / R 15-Sep-08	Currency Future	1	1,000	21	21,000	7.7260	(162,246.00)	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
14:01:33	\$ / R 15-Sep-08	Currency Future	1	1,000	21	21,000	7.7260	162,246.00	Sub-Account	Buy
14:02:41	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.9230	(158,460.00)	Sub-Account	Sell
14:02:41	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.9230	158,460.00	Client	Buy
15:51:58	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7250	(77,250.00)	Sub-Account	Sell
15:51:58	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7250	77,250.00	Member	Buy
15:55:24	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.0700	80,700.00	Client	Buy
15:55:24	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.0700	(80,700.00)	Sub-Account	Sell
16:30:44	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9155	(237,465.00)	Sub-Account	Sell
16:30:44	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9155	237,465.00	Client	Buy
17:03:02	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9700	(797,000.00)	Client	Sell
17:03:02	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9700	797,000.00	Member	Buy
<b>Total for \$ / R Currency Future</b>			<b>21</b>		<b>960</b>	<b>960,000</b>		<b>7,568,936.00</b>		
09:14:43	£ / R 12-Dec-08	Currency Future	1	1,000	350	350,000	14.4030	5,041,050.00	Client	Buy
09:15:02	£ / R 12-Dec-08	Currency Future	1	1,000	350	350,000	14.4030	(5,041,050.00)	Member	Sell
11:18:09	£ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	14.0300	280,600.00	Client	Buy
11:18:09	£ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	14.0300	(280,600.00)	Sub-Account	Sell
11:18:09	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	14.0500	(140,500.00)	Sub-Account	Sell
11:18:09	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	14.0500	140,500.00	Client	Buy
11:19:17	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	14.0313	701,565.00	Member	Buy
11:19:43	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	14.0313	(701,565.00)	Member	Sell
14:01:32	£ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	14.1050	1,410,500.00	Sub-Account	Buy
14:01:32	£ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	14.1050	(1,410,500.00)	Sub-Account	Sell
14:01:33	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	14.3375	1,433,750.00	Sub-Account	Buy
14:01:33	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	14.3375	(1,433,750.00)	Sub-Account	Sell
15:54:20	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	14.3213	(286,426.00)	Member	Sell
16:15:31	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	14.3213	286,426.00	Client	Buy
16:34:55	£ / R 12-Dec-08	Currency Future	1	1,000	75	75,000	14.3000	1,072,500.00	Sub-Account	Buy
16:34:55	£ / R 12-Dec-08	Currency Future	1	1,000	75	75,000	14.3000	(1,072,500.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>8</b>		<b>725</b>	<b>725,000</b>		<b>10,366,891.00</b>		
09:44:24	€ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	11.5105	690,630.00	Sub-Account	Buy
09:44:24	€ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	11.5105	(690,630.00)	Sub-Account	Sell
09:46:34	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	11.3090	(11,309.00)	Client	Sell
09:46:34	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	11.3090	11,309.00	Sub-Account	Buy
10:02:25	€ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	11.5700	(694,200.00)	Member	Sell
10:05:11	€ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	11.5700	694,200.00	Member	Buy
13:44:37	€ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	11.5755	23,151.00	Client	Buy
13:44:37	€ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	11.5755	(23,151.00)	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
14:01:33	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	11.3690	(1,136,900.00)	Sub-Account	Sell
14:01:33	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	11.3690	1,136,900.00	Sub-Account	Buy
14:01:45	€ / R 12-Dec-08	Currency Future	1	1,000	98	98,000	11.5755	(1,134,399.00)	Sub-Account	Sell
14:01:45	€ / R 12-Dec-08	Currency Future	1	1,000	98	98,000	11.5755	1,134,399.00	Sub-Account	Buy
14:37:17	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	11.8245	11,824.50	Client	Buy
14:37:17	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	11.8245	(11,824.50)	Sub-Account	Sell
<b>Total for € / R Currency Future</b>			<b>7</b>		<b>322</b>	<b>322,000</b>		<b>3,702,413.50</b>		
<b>Grand Total for all Instruments</b>			<b>36</b>		<b>2,007</b>	<b>2,007,000</b>		<b>21,638,240.50</b>		