



# Currency Futures Matched Trades

Report for 19/06/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:22:21	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	8.4555	(2,113,875.00)	Member	Sell
09:26:01	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	8.4555	2,113,875.00	Client	Buy
09:32:31	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	8.6350	(8,635,000.00)	Member	Sell
09:33:45	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.2330	(823,300.00)	Member	Sell
09:47:00	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	8.2480	1,649,600.00	Client	Buy
09:47:00	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	8.2480	(1,649,600.00)	Sub-Account	Sell
09:47:00	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	8.6350	8,635,000.00	Client	Buy
09:48:04	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.2330	823,300.00	Client	Buy
09:54:43	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.2460	(206,150.00)	Member	Sell
09:54:59	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.2460	206,150.00	Member	Buy
10:01:10	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1700	16,340.00	Client	Buy
10:01:10	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1700	(16,340.00)	Sub-Account	Sell
10:12:37	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.2405	(8,240.50)	Sub-Account	Sell
10:12:37	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.2405	8,240.50	Client	Buy
10:15:05	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	8.2350	(24,705.00)	Sub-Account	Sell
10:15:05	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	8.2350	24,705.00	Client	Buy
10:22:25	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.2300	41,150.00	Sub-Account	Buy
10:22:25	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.2300	(41,150.00)	Sub-Account	Sell
10:22:25	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.2300	(246,900.00)	Sub-Account	Sell
10:22:25	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.2300	246,900.00	Client	Buy
11:11:53	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.2585	(16,517.00)	Sub-Account	Sell
11:11:53	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.2585	16,517.00	Client	Buy
11:12:28	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.2585	8,258.50	Client	Buy
11:12:28	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.2585	(8,258.50)	Sub-Account	Sell
11:13:37	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.2585	165,170.00	Client	Buy
11:13:37	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.2585	(165,170.00)	Sub-Account	Sell
11:29:48	\$ / R 12-Dec-08	Currency Future	1	1,000	375	375,000	8.4185	3,156,937.50	Client	Buy
11:29:48	\$ / R 12-Dec-08	Currency Future	1	1,000	375	375,000	8.4185	(3,156,937.50)	Sub-Account	Sell
12:21:49	\$ / R 15-Sep-08	Currency Future	1	1,000	890	890,000	8.2215	(7,317,135.00)	Member	Sell
12:52:55	\$ / R 15-Sep-08	Currency Future	1	1,000	138	138,000	8.2275	(1,135,395.00)	Sub-Account	Sell
12:52:55	\$ / R 15-Sep-08	Currency Future	1	1,000	138	138,000	8.2275	1,135,395.00	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
13:12:27	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.2200	246,600.00	Client	Buy
13:12:27	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.2200	(246,600.00)	Sub-Account	Sell
13:40:26	\$ / R 15-Sep-08	Currency Future	1	1,000	890	890,000	8.2215	7,317,135.00	Member	Buy
13:42:15	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.2198	246,594.00	Client	Buy
13:42:15	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.2198	(246,594.00)	Sub-Account	Sell
13:56:38	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.6000	(43,000.00)	Sub-Account	Sell
13:56:38	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.6000	43,000.00	Client	Buy
13:56:54	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.2000	41,000.00	Sub-Account	Buy
13:56:54	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.2000	(41,000.00)	Sub-Account	Sell
14:28:41	\$ / R 15-Sep-08	Currency Future	1	1,000	890	890,000	8.2365	(7,330,485.00)	Member	Sell
14:28:41	\$ / R 15-Sep-08	Currency Future	1	1,000	890	890,000	8.2365	7,330,485.00	Client	Buy
14:37:10	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	8.1800	(32,720.00)	Sub-Account	Sell
14:37:10	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	8.1800	32,720.00	Client	Buy
14:49:53	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.1700	(8,170.00)	Client	Sell
14:49:53	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.1700	8,170.00	Sub-Account	Buy
14:53:29	\$ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	8.1700	73,530.00	Sub-Account	Buy
14:53:29	\$ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	8.1700	(73,530.00)	Sub-Account	Sell
15:14:50	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1720	(81,720.00)	Sub-Account	Sell
15:14:50	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1720	81,720.00	Client	Buy
16:00:43	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	8.1400	32,560.00	Client	Buy
16:00:43	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1550	(16,310.00)	Client	Sell
16:00:43	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	8.1400	(32,560.00)	Client	Sell
16:00:43	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1550	16,310.00	Client	Buy
16:00:43	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1500	16,300.00	Client	Buy
16:00:43	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1500	(16,300.00)	Client	Sell
16:02:35	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.1400	162,800.00	Client	Buy
16:02:35	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.1400	(162,800.00)	Client	Sell
16:45:46	\$ / R 15-Sep-08	Currency Future	1	1,000	3,000	3,000,000	8.1920	24,576,000.00	Member	Buy
16:45:46	\$ / R 15-Sep-08	Currency Future	1	1,000	3,000	3,000,000	8.1920	(24,576,000.00)	Client	Sell
16:50:06	\$ / R 15-Sep-08	Currency Future	1	1,000	8,688	8,688,000	8.1600	(70,894,080.00)	Client	Sell
16:50:06	\$ / R 15-Sep-08	Currency Future	1	1,000	8,688	8,688,000	8.1600	70,894,080.00	Member	Buy
16:52:05	\$ / R 12-Dec-08	Currency Future	1	1,000	375	375,000	8.3450	3,129,375.00	Client	Buy
16:52:05	\$ / R 12-Dec-08	Currency Future	1	1,000	375	375,000	8.3450	(3,129,375.00)	Sub-Account	Sell
16:55:51	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.1510	40,755.00	Client	Buy
16:55:51	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.1510	(40,755.00)	Sub-Account	Sell
16:55:55	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1500	(81,500.00)	Sub-Account	Sell
16:55:55	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1500	81,500.00	Client	Buy
16:58:25	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.1870	(204,675.00)	Member	Sell
16:58:56	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1855	(81,855.00)	Member	Sell
16:59:17	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1855	(81,855.00)	Member	Sell
16:59:36	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1835	(81,835.00)	Member	Sell
16:59:52	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1865	(81,865.00)	Member	Sell
17:00:13	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1900	(81,900.00)	Member	Sell
17:03:29	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.1815	204,537.50	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
17:04:40	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.1815	(204,537.50)	Member	Sell
17:05:22	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.1870	204,675.00	Member	Buy
17:06:07	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1855	81,855.00	Member	Buy
17:06:23	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1855	81,855.00	Member	Buy
17:06:41	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1835	81,835.00	Member	Buy
17:06:57	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1865	81,865.00	Member	Buy
17:07:09	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1900	81,900.00	Member	Buy
<b>Total for \$ / R Currency Future</b>			<b>41</b>		<b>16,232</b>	<b>16,232,000</b>		<b>133,436,695.00</b>		
11:07:43	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	16.1400	(80,700.00)	Client	Sell
11:07:43	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	16.1400	80,700.00	Client	Buy
11:29:04	£ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	16.3500	3,270,000.00	Client	Buy
11:29:04	£ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	16.3500	(3,270,000.00)	Sub-Account	Sell
11:32:33	£ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	16.1000	64,400.00	Client	Buy
11:32:33	£ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	16.1000	(64,400.00)	Sub-Account	Sell
11:42:21	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	16.3680	(163,680.00)	Member	Sell
11:42:56	£ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	16.0910	(321,820.00)	Member	Sell
13:43:42	£ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	16.0910	321,820.00	Client	Buy
13:44:04	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	16.3680	163,680.00	Client	Buy
16:53:38	£ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	16.2300	3,246,000.00	Client	Buy
16:53:38	£ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	16.2300	(3,246,000.00)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>6</b>		<b>439</b>	<b>439,000</b>		<b>7,146,600.00</b>		
10:09:25	€ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	13.0200	(1,953,000.00)	Member	Sell
10:31:23	€ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	13.2400	(119,160.00)	Sub-Account	Sell
10:31:23	€ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	13.2400	119,160.00	Client	Buy
11:28:51	€ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	12.9500	3,237,500.00	Client	Buy
11:28:51	€ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	12.9500	(3,237,500.00)	Sub-Account	Sell
11:33:05	€ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	13.0200	1,953,000.00	Client	Buy
14:35:15	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	13.1300	65,650.00	Client	Buy
14:35:15	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	13.1300	(65,650.00)	Sub-Account	Sell
15:42:32	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	13.1170	(65,585.00)	Sub-Account	Sell
15:42:32	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	13.1170	65,585.00	Client	Buy
16:33:07	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	12.8460	12,846.00	Client	Buy
16:33:07	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	12.8460	(12,846.00)	Sub-Account	Sell
16:43:06	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.8315	(64,157.50)	Sub-Account	Sell
16:43:06	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.8315	64,157.50	Client	Buy
16:52:48	€ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	12.8100	(3,202,500.00)	Sub-Account	Sell
16:52:48	€ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	12.8100	3,202,500.00	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
<b>Total for € / R Currency Future</b>			8		675	675,000		8,720,398.50		
<b>Grand Total for all Instruments</b>			55		17,346	17,346,000		149,303,693.50		