



Currency Futures Matched Trades

Report for 23/06/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:43:02	\$ / R 15-Sep-08	Currency Future	1	1,000	1,500	1,500,000	8.1965	12,294,750.00	Client	Buy
08:43:02	\$ / R 15-Sep-08	Currency Future	1	1,000	1,500	1,500,000	8.1965	(12,294,750.00)	Member	Sell
09:00:02	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.1300	813,000.00	Client	Buy
09:00:02	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.1300	(813,000.00)	Client	Sell
09:20:28	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.1700	163,400.00	Client	Buy
09:20:28	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.1700	(163,400.00)	Member	Sell
09:32:22	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.2350	16,470.00	Client	Buy
09:32:22	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.2350	(16,470.00)	Client	Sell
09:34:39	\$ / R 15-Sep-08	Currency Future	1	1,000	18	18,000	8.2350	148,230.00	Client	Buy
09:34:39	\$ / R 15-Sep-08	Currency Future	1	1,000	18	18,000	8.2350	(148,230.00)	Sub-Account	Sell
09:38:12	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.2200	82,200.00	Sub-Account	Buy
09:38:12	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.2200	(82,200.00)	Client	Sell
10:03:09	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.2295	(41,147.50)	Sub-Account	Sell
10:03:09	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.2295	41,147.50	Client	Buy
10:05:33	\$ / R 15-Sep-08	Currency Future	1	1,000	90	90,000	8.2200	739,800.00	Sub-Account	Buy
10:05:33	\$ / R 15-Sep-08	Currency Future	1	1,000	90	90,000	8.2200	(739,800.00)	Sub-Account	Sell
10:47:01	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.2290	(82,290.00)	Sub-Account	Sell
10:47:01	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.2290	82,290.00	Client	Buy
11:16:48	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	8.6460	(8,646.00)	Sub-Account	Sell
11:16:48	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	8.6460	8,646.00	Client	Buy
11:27:57	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.2300	(164,600.00)	Client	Sell
11:27:57	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.2300	164,600.00	Client	Buy
11:36:58	\$ / R 15-Sep-08	Currency Future	1	1,000	1,500	1,500,000	8.2065	(12,309,750.00)	Member	Sell
11:36:58	\$ / R 15-Sep-08	Currency Future	1	1,000	1,500	1,500,000	8.2065	12,309,750.00	Client	Buy
11:39:45	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	8.2300	(49,380.00)	Client	Sell
11:39:45	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	8.2300	49,380.00	Client	Buy
11:47:56	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	8.2370	32,948.00	Client	Buy
11:47:56	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	8.2370	(32,948.00)	Sub-Account	Sell
12:06:27	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.2300	16,460.00	Client	Buy
12:06:27	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.2300	(16,460.00)	Sub-Account	Sell
12:31:21	\$ / R 15-Sep-08	Currency Future	1	1,000	320	320,000	8.1390	2,604,480.00	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
12:31:21	\$ / R 15-Sep-08	Currency Future	1	1,000	320	320,000	8.1390	(2,604,480.00)	Member	Sell
13:49:54	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.2400	8,240.00	Client	Buy
13:49:54	\$ / R 15-Sep-08	Currency Future	1	1,000	24	24,000	8.2480	(197,952.00)	Sub-Account	Sell
13:49:54	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.2400	(8,240.00)	Client	Sell
13:49:54	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.2370	41,185.00	Client	Buy
13:49:54	\$ / R 15-Sep-08	Currency Future	1	1,000	24	24,000	8.2480	197,952.00	Client	Buy
13:49:54	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.2370	(41,185.00)	Client	Sell
14:14:50	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.2475	82,475.00	Client	Buy
14:14:50	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.2475	(82,475.00)	Sub-Account	Sell
14:46:57	\$ / R 15-Sep-08	Currency Future	1	1,000	825	825,000	8.2414	6,799,155.00	Member	Buy
14:46:57	\$ / R 15-Sep-08	Currency Future	1	1,000	825	825,000	8.2414	(6,799,155.00)	Client	Sell
14:47:36	\$ / R 15-Sep-08	Currency Future	1	1,000	850	850,000	8.2414	(7,005,190.00)	Client	Sell
14:47:36	\$ / R 15-Sep-08	Currency Future	1	1,000	850	850,000	8.2414	7,005,190.00	Member	Buy
14:48:00	\$ / R 15-Sep-08	Currency Future	1	1,000	850	850,000	8.2414	(7,005,190.00)	Client	Sell
14:48:00	\$ / R 15-Sep-08	Currency Future	1	1,000	850	850,000	8.2414	7,005,190.00	Member	Buy
14:49:50	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.2414	(206,035.00)	Client	Sell
14:49:50	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.2414	206,035.00	Member	Buy
14:53:24	\$ / R 15-Sep-08	Currency Future	1	1,000	142	142,000	8.2445	(1,170,719.00)	Member	Sell
14:53:24	\$ / R 15-Sep-08	Currency Future	1	1,000	142	142,000	8.2445	1,170,719.00	Client	Buy
14:53:47	\$ / R 15-Sep-08	Currency Future	1	1,000	109	109,000	8.2445	898,650.50	Client	Buy
14:53:47	\$ / R 15-Sep-08	Currency Future	1	1,000	109	109,000	8.2445	(898,650.50)	Member	Sell
15:06:11	\$ / R 15-Sep-08	Currency Future	1	1,000	68	68,000	8.2445	560,626.00	Client	Buy
15:06:11	\$ / R 15-Sep-08	Currency Future	1	1,000	68	68,000	8.2445	(560,626.00)	Member	Sell
15:21:42	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.2700	(827,000.00)	Member	Sell
15:21:42	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.2700	827,000.00	Client	Buy
15:52:05	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.2530	8,253.00	Sub-Account	Buy
15:52:05	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.2530	(8,253.00)	Client	Sell
16:37:01	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.2475	(8,247.50)	Sub-Account	Sell
16:37:01	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.2475	8,247.50	Client	Buy

Total for \$ / R Currency Future **30** **6,619** **6,619,000** **54,386,469.50**

09:41:19	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	12.9325	(12,932.50)	Client	Sell
09:41:19	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	12.9325	12,932.50	Sub-Account	Buy
10:03:09	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	12.7272	(127,272.00)	Sub-Account	Sell
10:03:09	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	12.7272	127,272.00	Client	Buy
10:22:32	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	12.9500	129,500.00	Client	Buy
10:22:32	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	12.9500	(129,500.00)	Sub-Account	Sell

Total for € / R Currency Future **3** **21** **21,000** **269,704.50**

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:26:16	ZAAD 12-Dec-08	Currency Future	1	1,000	525	525,000	7.8309	4,111,222.50	Client	Buy
09:26:16	ZAAD 12-Dec-08	Currency Future	1	1,000	525	525,000	7.8309	(4,111,222.50)	Sub-Account	Sell
11:41:37	ZAAD 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7700	155,400.00	Client	Buy
11:41:37	ZAAD 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7700	(155,400.00)	Sub-Account	Sell
13:04:53	ZAAD 16-Mar-09	Currency Future	1	1,000	5	5,000	7.9540	(39,770.00)	Sub-Account	Sell
13:04:53	ZAAD 16-Mar-09	Currency Future	1	1,000	5	5,000	7.9540	39,770.00	Client	Buy
Total for ZAAD Currency Future			3		550	550,000		4,306,392.50		
Grand Total for all Instruments			36		7,190	7,190,000		58,962,566.50		