



# Currency Futures Matched Trades

Report for 30/06/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:30	\$ / R 12-Dec-08	Currency Future	1	1,000	750	750,000	8.2300	(6,172,500.00)	Client	Sell
09:02:30	\$ / R 12-Dec-08	Currency Future	1	1,000	750	750,000	8.2300	6,172,500.00	Sub-Account	Buy
09:03:57	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	8.0375	120,562.50	Client	Buy
09:03:57	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	8.0375	(120,562.50)	Sub-Account	Sell
09:04:03	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0375	80,375.00	Client	Buy
09:04:03	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0375	(80,375.00)	Sub-Account	Sell
09:05:00	\$ / R 15-Sep-08	Currency Future	1	1,000	10,000	10,000,000	8.0075	80,075,000.00	Member	Buy
09:08:41	\$ / R 15-Sep-08	Currency Future	1	1,000	10,000	10,000,000	8.0075	(80,075,000.00)	Client	Sell
10:10:01	\$ / R 15-Sep-08	Currency Future	1	1,000	385	385,000	8.0475	(3,098,287.50)	Member	Sell
10:44:30	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.2495	(412,475.00)	Sub-Account	Sell
10:44:30	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.2495	412,475.00	Client	Buy
10:45:22	\$ / R 15-Sep-08	Currency Future	1	1,000	385	385,000	8.0475	3,098,287.50	Client	Buy
11:24:00	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.0000	(16,000.00)	Client	Sell
11:24:00	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.0000	16,000.00	Client	Buy
11:24:00	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0000	(40,000.00)	Client	Sell
11:24:00	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0000	40,000.00	Client	Buy
11:24:14	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.9900	(23,970.00)	Client	Sell
11:24:14	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.9900	23,970.00	Client	Buy
11:34:35	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.0122	(240,366.00)	Member	Sell
11:34:35	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.0122	240,366.00	Client	Buy
12:13:15	\$ / R 15-Sep-08	Currency Future	1	1,000	28	28,000	7.9950	223,860.00	Client	Buy
12:13:15	\$ / R 15-Sep-08	Currency Future	1	1,000	28	28,000	7.9950	(223,860.00)	Client	Sell
12:17:11	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	8.0125	1,201,875.00	Client	Buy
12:17:11	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	8.0125	(1,201,875.00)	Sub-Account	Sell
12:21:38	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	8.0135	(1,202,025.00)	Sub-Account	Sell
12:21:38	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	8.0135	1,202,025.00	Client	Buy
13:11:44	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9930	(159,860.00)	Sub-Account	Sell
13:11:44	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9930	159,860.00	Client	Buy
13:15:25	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9930	(79,930.00)	Sub-Account	Sell
13:15:25	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9930	79,930.00	Sub-Account	Buy
13:53:48	\$ / R 15-Sep-08	Currency Future	1	1,000	10,000	10,000,000	8.0166	(80,166,000.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
13:56:10	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0000	160,000.00	Sub-Account	Buy
13:56:10	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0000	(160,000.00)	Sub-Account	Sell
14:00:43	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9950	(79,950.00)	Sub-Account	Sell
14:00:43	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9950	79,950.00	Sub-Account	Buy
14:00:43	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.1900	(409,500.00)	Sub-Account	Sell
14:00:43	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.1900	409,500.00	Client	Buy
14:00:53	\$ / R 15-Sep-08	Currency Future	1	1,000	17	17,000	7.9900	(135,830.00)	Sub-Account	Sell
14:00:53	\$ / R 15-Sep-08	Currency Future	1	1,000	17	17,000	7.9900	135,830.00	Client	Buy
14:00:53	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.9900	119,850.00	Client	Buy
14:00:53	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.9900	(119,850.00)	Sub-Account	Sell
14:02:04	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.0000	16,000.00	Client	Buy
14:02:04	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.0000	(16,000.00)	Sub-Account	Sell
14:07:47	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.9850	31,940.00	Client	Buy
14:07:47	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.9850	(31,940.00)	Sub-Account	Sell
14:15:45	\$ / R 15-Sep-08	Currency Future	1	1,000	146	146,000	7.9840	(1,165,664.00)	Sub-Account	Sell
14:15:45	\$ / R 15-Sep-08	Currency Future	1	1,000	146	146,000	7.9840	1,165,664.00	Client	Buy
14:17:50	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9990	159,980.00	Client	Buy
14:17:50	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9990	(159,980.00)	Sub-Account	Sell
14:20:51	\$ / R 15-Sep-08	Currency Future	1	1,000	10,000	10,000,000	8.0166	80,166,000.00	Client	Buy
14:25:21	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9850	(79,850.00)	Client	Sell
14:25:21	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9850	79,850.00	Sub-Account	Buy
14:25:52	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.9765	239,295.00	Sub-Account	Buy
14:25:52	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.9765	(239,295.00)	Client	Sell
14:25:52	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9800	159,600.00	Client	Buy
14:25:52	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9800	(159,600.00)	Client	Sell
14:28:36	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9900	79,900.00	Client	Buy
14:28:36	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9900	(79,900.00)	Sub-Account	Sell
14:37:23	\$ / R 15-Sep-08	Currency Future	1	1,000	20,000	20,000,000	7.9915	(159,830,000.00)	Member	Sell
14:43:37	\$ / R 15-Sep-08	Currency Future	1	1,000	20,000	20,000,000	7.9915	159,830,000.00	Member	Buy
14:58:09	\$ / R 15-Sep-08	Currency Future	1	1,000	20,000	20,000,000	7.9965	159,930,000.00	Client	Buy
14:58:09	\$ / R 15-Sep-08	Currency Future	1	1,000	20,000	20,000,000	7.9965	(159,930,000.00)	Member	Sell
15:19:26	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.9990	(15,998.00)	Client	Sell
15:19:26	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.9990	15,998.00	Sub-Account	Buy
15:19:38	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0000	80,000.00	Sub-Account	Buy
15:19:38	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0000	(80,000.00)	Sub-Account	Sell
15:48:41	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	8.0070	1,201,050.00	Client	Buy
15:48:41	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	8.0070	(1,201,050.00)	Sub-Account	Sell
15:53:01	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.0025	(240,075.00)	Client	Sell
15:53:01	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.0025	240,075.00	Client	Buy
15:53:11	\$ / R 15-Sep-08	Currency Future	1	1,000	120	120,000	8.0025	960,300.00	Client	Buy
15:53:11	\$ / R 15-Sep-08	Currency Future	1	1,000	120	120,000	8.0025	(960,300.00)	Sub-Account	Sell
15:53:50	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0065	(80,065.00)	Sub-Account	Sell
15:53:50	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0065	80,065.00	Client	Buy
15:56:55	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	8.0050	(1,601,000.00)	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
15:56:55	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	8.0050	1,601,000.00	Client	Buy
16:15:23	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.9975	1,199,625.00	Client	Buy
16:15:23	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.9975	(1,199,625.00)	Sub-Account	Sell
16:22:32	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.9975	47,985.00	Client	Buy
16:22:32	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.9975	(47,985.00)	Sub-Account	Sell
16:28:24	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9920	39,960.00	Client	Buy
16:28:24	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9920	(39,960.00)	Sub-Account	Sell
16:28:58	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9889	(159,778.00)	Sub-Account	Sell
16:28:58	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9889	159,778.00	Client	Buy
16:35:37	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.9885	(1,198,275.00)	Sub-Account	Sell
16:35:37	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.9885	1,198,275.00	Client	Buy
16:36:00	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	8.3850	419,250.00	Client	Buy
16:36:00	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	8.3850	(419,250.00)	Sub-Account	Sell
16:36:48	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9915	39,957.50	Client	Buy
16:36:48	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9915	(39,957.50)	Sub-Account	Sell
16:38:33	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9875	39,937.50	Client	Buy
16:38:33	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9875	(39,937.50)	Sub-Account	Sell
16:49:46	\$ / R 15-Sep-08	Currency Future	1	1,000	250	250,000	7.9860	(1,996,500.00)	Member	Sell
16:53:23	\$ / R 15-Sep-08	Currency Future	1	1,000	250	250,000	7.9860	1,996,500.00	Client	Buy

**Total for \$ / R Currency Future** 47 63,125 63,125,000 505,230,201.00

09:02:01	£ / R 12-Dec-08	Currency Future	1	1,000	400	400,000	16.1800	6,472,000.00	Sub-Account	Buy
09:02:01	£ / R 12-Dec-08	Currency Future	1	1,000	400	400,000	16.1800	(6,472,000.00)	Client	Sell

**Total for £ / R Currency Future** 1 400 400,000 6,472,000.00

09:01:41	€ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	12.8800	6,440,000.00	Sub-Account	Buy
09:01:41	€ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	12.8800	(6,440,000.00)	Client	Sell
12:51:38	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.6475	316,187.50	Client	Buy
12:51:38	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.6475	(316,187.50)	Sub-Account	Sell

**Total for € / R Currency Future** 2 525 525,000 6,756,187.50

11:42:03	ZAAD 15-Sep-08	Currency Future	1	1,000	20	20,000	7.6640	(153,280.00)	Member	Sell
12:22:14	ZAAD 15-Sep-08	Currency Future	1	1,000	20	20,000	7.6640	153,280.00	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 ZAAD Currency Future</b>			1		20	20,000		153,280.00		
<b>Grand Total for all Instruments</b>			51		64,070	64,070,000		518,611,668.50		