

# Currency Futures Matched Trades

Report for 17/07/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:00:11	\$ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	7.8875	118,312.50	Client	Buy
09:00:11	\$ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	7.8875	(118,312.50)	Sub-Account	Sell
09:04:04	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.7250	(309,000.00)	Member	Sell
09:06:07	\$ / R 15-Sep-08	Currency Future	1	1,000	70	70,000	7.6770	(537,390.00)	Client	Sell
09:06:07	\$ / R 15-Sep-08	Currency Future	1	1,000	70	70,000	7.6770	537,390.00	Sub-Account	Buy
09:37:28	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7000	385,000.00	Sub-Account	Buy
09:37:28	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7000	(385,000.00)	Sub-Account	Sell
09:38:36	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6900	(76,900.00)	Sub-Account	Sell
09:38:36	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6900	76,900.00	Sub-Account	Buy
09:39:00	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.6800	(38,400.00)	Sub-Account	Sell
09:39:00	\$ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	7.6800	(53,760.00)	Sub-Account	Sell
09:39:00	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.6800	38,400.00	Client	Buy
09:39:00	\$ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	7.6800	53,760.00	Client	Buy
09:39:18	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.6740	(1,151,100.00)	Sub-Account	Sell
09:39:18	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.6740	1,151,100.00	Sub-Account	Buy
09:39:55	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8520	157,040.00	Sub-Account	Buy
09:39:55	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8520	(157,040.00)	Client	Sell
09:41:26	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	7.8800	197,000.00	Client	Buy
09:41:26	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	7.8800	(197,000.00)	Member	Sell
09:44:13	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8830	788,300.00	Client	Buy
09:44:13	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8830	(788,300.00)	Sub-Account	Sell
09:46:18	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6765	(383,825.00)	Client	Sell
09:46:18	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6765	383,825.00	Sub-Account	Buy
09:47:37	\$ / R 15-Sep-08	Currency Future	1	1,000	28	28,000	7.6770	(214,956.00)	Sub-Account	Sell
09:47:37	\$ / R 15-Sep-08	Currency Future	1	1,000	28	28,000	7.6770	214,956.00	Sub-Account	Buy
09:59:00	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.7250	309,000.00	Member	Buy
10:24:33	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6865	384,325.00	Sub-Account	Buy
10:24:33	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6865	(384,325.00)	Sub-Account	Sell
10:24:40	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6865	76,865.00	Sub-Account	Buy
10:24:40	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6865	(76,865.00)	Sub-Account	Sell
10:51:14	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7175	77,175.00	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
10:51:14	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7175	(77,175.00)	Sub-Account	Sell
10:52:28	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7100	(7,710.00)	Sub-Account	Sell
10:52:28	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7100	7,710.00	Sub-Account	Buy
11:10:14	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7140	385,700.00	Client	Buy
11:10:14	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7140	(385,700.00)	Sub-Account	Sell
11:32:22	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.7175	(231,525.00)	Sub-Account	Sell
11:32:22	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.7175	231,525.00	Client	Buy
11:32:53	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7175	(77,175.00)	Sub-Account	Sell
11:32:53	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7175	77,175.00	Client	Buy
12:59:14	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.7050	231,150.00	Client	Buy
12:59:14	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.7050	(231,150.00)	Sub-Account	Sell
13:05:47	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8800	(157,600.00)	Sub-Account	Sell
13:05:47	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8800	157,600.00	Client	Buy
13:07:44	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	8.0630	(8,063.00)	Sub-Account	Sell
13:07:44	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	8.0630	8,063.00	Client	Buy
13:08:01	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	7.8750	315,000.00	Client	Buy
13:08:01	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	7.8750	(315,000.00)	Sub-Account	Sell
13:08:06	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8750	(78,750.00)	Sub-Account	Sell
13:08:06	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8750	78,750.00	Client	Buy
13:21:13	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7000	154,000.00	Client	Buy
13:21:13	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7000	(154,000.00)	Sub-Account	Sell
13:23:56	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	7.8700	39,350.00	Client	Buy
13:23:56	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	7.8700	(39,350.00)	Sub-Account	Sell
13:26:01	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.7000	15,400.00	Client	Buy
13:26:01	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.7000	(15,400.00)	Sub-Account	Sell
13:31:35	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.6850	(46,110.00)	Sub-Account	Sell
13:31:35	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6870	(76,870.00)	Sub-Account	Sell
13:31:35	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.6850	46,110.00	Client	Buy
13:31:35	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6870	76,870.00	Client	Buy
13:31:35	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8650	157,300.00	Client	Buy
13:31:35	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8650	(157,300.00)	Sub-Account	Sell
13:33:51	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.6820	15,364.00	Client	Buy
13:33:51	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.6820	(15,364.00)	Sub-Account	Sell
13:33:54	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6801	(76,801.00)	Sub-Account	Sell
13:33:54	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6801	76,801.00	Client	Buy
13:41:04	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	7.8645	7,864.50	Client	Buy
13:41:04	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	7.8645	(7,864.50)	Sub-Account	Sell
13:49:34	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.6700	3,835,000.00	Member	Buy
13:58:21	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.6700	(3,835,000.00)	Member	Sell
14:06:05	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6800	23,040.00	Client	Buy
14:06:05	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6800	(23,040.00)	Client	Sell
14:06:05	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.6800	(15,360.00)	Client	Sell
14:06:05	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.6800	15,360.00	Client	Buy
14:11:58	\$ / R 15-Sep-08	Currency Future	1	1,000	17	17,000	7.6800	(130,560.00)	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
14:11:58	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6800	384,000.00	Client	Buy
14:11:58	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6800	(384,000.00)	Sub-Account	Sell
14:11:58	\$ / R 15-Sep-08	Currency Future	1	1,000	17	17,000	7.6800	130,560.00	Client	Buy
14:11:59	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8600	78,600.00	Client	Buy
14:11:59	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8600	(78,600.00)	Sub-Account	Sell
14:17:03	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	7.8500	23,550.00	Client	Buy
14:17:03	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	7.8500	(23,550.00)	Client	Sell
14:28:41	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8680	(78,680.00)	Sub-Account	Sell
14:28:41	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8680	78,680.00	Client	Buy
15:00:43	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.6800	7,680.00	Client	Buy
15:00:43	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.6800	(7,680.00)	Client	Sell
15:11:38	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6995	76,995.00	Client	Buy
15:11:38	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6995	(76,995.00)	Sub-Account	Sell
15:15:48	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6995	(23,098.50)	Sub-Account	Sell
15:15:48	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6995	23,098.50	Client	Buy
15:58:52	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.7075	(231,225.00)	Sub-Account	Sell
15:58:52	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.7075	231,225.00	Client	Buy
16:22:54	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.6950	(38,475.00)	Sub-Account	Sell
16:22:54	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.6950	38,475.00	Client	Buy
16:40:57	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6800	23,040.00	Client	Buy
16:40:57	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6800	(23,040.00)	Sub-Account	Sell
16:41:05	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.6750	(153,500.00)	Sub-Account	Sell
16:41:05	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.6750	153,500.00	Client	Buy
16:54:10	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.6700	(30,680.00)	Sub-Account	Sell
16:54:10	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.6700	30,680.00	Client	Buy
16:54:46	\$ / R 12-Dec-08	Currency Future	1	1,000	17	17,000	7.8500	133,450.00	Client	Buy
16:54:46	\$ / R 12-Dec-08	Currency Future	1	1,000	17	17,000	7.8500	(133,450.00)	Sub-Account	Sell
16:55:06	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	8.0318	321,272.00	Client	Buy
16:55:06	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	8.0318	(321,272.00)	Sub-Account	Sell
16:56:42	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.6600	153,200.00	Client	Buy
16:56:42	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.6600	(153,200.00)	Sub-Account	Sell
16:57:29	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8500	(78,500.00)	Sub-Account	Sell
16:57:29	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8500	78,500.00	Client	Buy
16:57:50	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8500	78,500.00	Client	Buy
16:57:50	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8500	(78,500.00)	Sub-Account	Sell
16:58:04	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8500	157,000.00	Client	Buy
16:58:04	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8500	(157,000.00)	Sub-Account	Sell
<b>Total for \$ / R Currency Future</b>			<b>56</b>		<b>1,696</b>	<b>1,696,000</b>		<b>13,106,486.50</b>		

09:41:11	£ / R 12-Dec-08	Currency Future	1	1,000	125	125,000	15.6165	1,952,062.50	Client	Buy
09:41:11	£ / R 12-Dec-08	Currency Future	1	1,000	125	125,000	15.6165	(1,952,062.50)	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
13:12:44	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	15.8650	(15,865.00)	Sub-Account	Sell
13:12:44	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	15.8650	15,865.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>2</b>		<b>126</b>	<b>126,000</b>		<b>1,967,927.50</b>		
09:00:15	€ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	12.1915	(48,766.00)	Sub-Account	Sell
09:00:15	€ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	12.1915	48,766.00	Client	Buy
09:01:43	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.3500	(617,500.00)	Sub-Account	Sell
09:01:43	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.3500	617,500.00	Sub-Account	Buy
09:47:25	€ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	12.1915	(48,766.00)	Sub-Account	Sell
09:47:25	€ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	12.1915	48,766.00	Client	Buy
09:49:25	€ / R 15-Sep-08	Currency Future	1	1,000	70	70,000	12.1915	853,405.00	Sub-Account	Buy
09:49:25	€ / R 15-Sep-08	Currency Future	1	1,000	70	70,000	12.1915	(853,405.00)	Sub-Account	Sell
10:01:06	€ / R 12-Dec-08	Currency Future	1	1,000	55	55,000	12.4240	(683,320.00)	Sub-Account	Sell
10:01:06	€ / R 12-Dec-08	Currency Future	1	1,000	55	55,000	12.4240	683,320.00	Client	Buy
13:15:39	€ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	12.6295	(25,259.00)	Sub-Account	Sell
13:15:39	€ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	12.6295	25,259.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>6</b>		<b>185</b>	<b>185,000</b>		<b>2,277,016.00</b>		
<b>Grand Total for all Instruments</b>			<b>64</b>		<b>2,007</b>	<b>2,007,000</b>		<b>17,351,430.00</b>		