

Currency Futures Matched Trades

Report for 18/07/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:15:55	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8950	(789,500.00)	Member	Sell
09:29:43	\$ / R 16-Mar-09	Currency Future	1	1,000	21	21,000	8.0620	169,302.00	Client	Buy
09:29:43	\$ / R 16-Mar-09	Currency Future	1	1,000	21	21,000	8.0620	(169,302.00)	Sub-Account	Sell
10:17:15	\$ / R 16-Mar-09	Currency Future	1	1,000	245	245,000	8.0585	1,974,332.50	Client	Buy
10:17:15	\$ / R 16-Mar-09	Currency Future	1	1,000	245	245,000	8.0585	(1,974,332.50)	Sub-Account	Sell
10:27:26	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8950	789,500.00	Client	Buy
10:57:04	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7060	(154,120.00)	Member	Sell
10:57:46	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7060	154,120.00	Member	Buy
12:04:56	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	7.8910	(7,891,000.00)	Sub-Account	Sell
12:04:56	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	7.8910	7,891,000.00	Client	Buy
13:08:53	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8700	78,700.00	Client	Buy
13:08:53	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8700	(78,700.00)	Sub-Account	Sell
13:13:26	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.0500	805,000.00	Client	Buy
13:13:26	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	8.0500	(805,000.00)	Sub-Account	Sell
13:19:22	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8600	(157,200.00)	Sub-Account	Sell
13:19:22	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8600	157,200.00	Client	Buy
13:19:22	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8600	(786,000.00)	Sub-Account	Sell
13:19:22	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8600	786,000.00	Client	Buy
14:12:35	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.6600	(45,960.00)	Sub-Account	Sell
14:12:35	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.6600	45,960.00	Client	Buy
14:58:08	\$ / R 15-Sep-08	Currency Future	1	1,000	35,000	35,000,000	7.6725	(268,537,500.00)	Member	Sell
15:09:14	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.6656	(38,328.00)	Member	Sell
15:09:35	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.6656	38,328.00	Member	Buy
15:18:07	\$ / R 15-Sep-08	Currency Future	1	1,000	35,000	35,000,000	7.6725	268,537,500.00	Member	Buy
15:31:57	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.6700	(767,000.00)	Sub-Account	Sell
15:31:57	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.6700	767,000.00	Client	Buy
15:38:13	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.8900	(236,700.00)	Member	Sell
15:39:32	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.6835	(1,152,525.00)	Sub-Account	Sell
15:39:32	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.6835	1,152,525.00	Client	Buy
15:58:08	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.6835	1,152,525.00	Client	Buy
15:58:08	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.6835	(1,152,525.00)	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
16:15:22	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.8900	236,700.00	Client	Buy
16:47:42	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.6785	46,071.00	Client	Buy
16:47:42	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.6785	(46,071.00)	Sub-Account	Sell
Total for \$ / R Currency Future			17		37,063	37,063,000		284,781,763.50		
09:41:06	£ / R 16-Mar-09	Currency Future	1	1,000	34	34,000	15.7500	535,500.00	Client	Buy
09:41:06	£ / R 16-Mar-09	Currency Future	1	1,000	34	34,000	15.7500	(535,500.00)	Sub-Account	Sell
09:52:14	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.5530	(777,650.00)	Member	Sell
10:28:13	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.5530	777,650.00	Client	Buy
16:00:28	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.5585	(777,925.00)	Member	Sell
16:13:56	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.5585	777,925.00	Client	Buy
Total for £ / R Currency Future			3		134	134,000		2,091,075.00		
09:30:36	€ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	12.6505	240,359.50	Client	Buy
09:30:36	€ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	12.6505	(240,359.50)	Sub-Account	Sell
12:08:07	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.4765	(623,825.00)	Sub-Account	Sell
12:08:07	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.4765	623,825.00	Client	Buy
12:45:11	€ / R 15-Sep-08	Currency Future	1	1,000	790	790,000	12.1175	9,572,825.00	Client	Buy
12:45:11	€ / R 15-Sep-08	Currency Future	1	1,000	790	790,000	12.1175	(9,572,825.00)	Client	Sell
13:02:10	€ / R 15-Sep-08	Currency Future	1	1,000	790	790,000	12.1200	9,574,800.00	Member	Buy
13:02:10	€ / R 15-Sep-08	Currency Future	1	1,000	790	790,000	12.1200	(9,574,800.00)	Client	Sell
13:45:11	€ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	12.6000	(315,000.00)	Sub-Account	Sell
13:45:11	€ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	12.6000	315,000.00	Client	Buy
14:58:19	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.3500	(61,750.00)	Sub-Account	Sell
14:58:19	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.3500	61,750.00	Client	Buy
15:38:57	€ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	12.3000	24,600.00	Sub-Account	Buy
15:38:57	€ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	12.3000	(24,600.00)	Client	Sell
15:52:30	€ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	12.1450	(364,350.00)	Sub-Account	Sell
15:52:30	€ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	12.1450	364,350.00	Client	Buy
Total for € / R Currency Future			8		1,711	1,711,000		20,777,509.50		
12:45:46	ZAAD 15-Sep-08	Currency Future	1	1,000	1,838	1,838,000	7.6675	14,092,865.00	Client	Buy
12:45:46	ZAAD 15-Sep-08	Currency Future	1	1,000	1,838	1,838,000	7.6675	(14,092,865.00)	Client	Sell
12:59:25	ZAAD 15-Sep-08	Currency Future	1	1,000	1,838	1,838,000	7.6675	14,092,865.00	Client	Buy
12:59:25	ZAAD 15-Sep-08	Currency Future	1	1,000	1,838	1,838,000	7.6675	(14,092,865.00)	Client	Sell
13:01:42	ZAAD 15-Sep-08	Currency Future	1	1,000	1,838	1,838,000	7.3675	13,541,465.00	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
13:01:42	ZAAD 15-Sep-08	Currency Future	1	1,000	1,838	1,838,000	7.3675	(13,541,465.00)	Client	Sell
13:02:40	ZAAD 15-Sep-08	Currency Future	1	1,000	1,838	1,838,000	7.3700	13,546,060.00	Member	Buy
13:02:40	ZAAD 15-Sep-08	Currency Future	1	1,000	1,838	1,838,000	7.3700	(13,546,060.00)	Client	Sell
Total for ZAAD Currency Future			4		7,352	7,352,000		55,273,255.00		
Grand Total for all Instruments			32		46,260	46,260,000		362,923,603.00		