



# Currency Futures Matched Trades

Report for 24/07/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:56:01	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6805	384,025.00	Client	Buy
08:56:01	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6805	(384,025.00)	Sub-Account	Sell
08:57:09	\$ / R 15-Sep-08	Currency Future	1	1,000	375	375,000	7.6800	(2,880,000.00)	Member	Sell
09:16:51	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6915	76,915.00	Sub-Account	Buy
09:16:51	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6915	(76,915.00)	Sub-Account	Sell
09:39:58	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6800	(76,800.00)	Sub-Account	Sell
09:39:58	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6800	76,800.00	Client	Buy
10:42:13	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.6650	(7,665.00)	Sub-Account	Sell
10:42:13	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.6650	7,665.00	Client	Buy
10:43:44	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.6600	(30,640.00)	Sub-Account	Sell
10:43:44	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.6600	30,640.00	Client	Buy
10:46:17	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.6645	30,658.00	Client	Buy
10:46:17	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.6645	(30,658.00)	Sub-Account	Sell
12:05:09	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.6200	(762,000.00)	Member	Sell
12:05:09	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.6200	762,000.00	Client	Buy
12:15:02	\$ / R 15-Sep-08	Currency Future	1	1,000	375	375,000	7.6800	2,880,000.00	Member	Buy
12:22:14	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6800	384,000.00	Sub-Account	Buy
12:22:14	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6800	(384,000.00)	Client	Sell
12:28:27	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.6805	(30,722.00)	Sub-Account	Sell
12:28:27	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.6805	30,722.00	Client	Buy
12:44:26	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6815	(76,815.00)	Sub-Account	Sell
12:44:26	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6815	76,815.00	Client	Buy
13:42:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6855	76,855.00	Sub-Account	Buy
13:42:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6855	(76,855.00)	Sub-Account	Sell
14:18:19	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6800	(76,800.00)	Sub-Account	Sell
14:18:19	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6800	76,800.00	Client	Buy
14:28:33	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	7.8550	(23,565.00)	Sub-Account	Sell
14:28:33	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	7.8550	23,565.00	Client	Buy
14:35:20	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.6790	115,185.00	Client	Buy
14:35:20	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.6790	(115,185.00)	Sub-Account	Sell
14:47:10	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.6785	(1,535,700.00)	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
14:47:10	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.6785	1,535,700.00	Client	Buy
14:48:05	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.6780	115,170.00	Client	Buy
14:48:05	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.6780	(115,170.00)	Sub-Account	Sell
14:54:23	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.6700	7,670.00	Client	Buy
14:54:23	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.6700	(7,670.00)	Sub-Account	Sell
15:20:53	\$ / R 15-Sep-08	Currency Future	1	1,000	460	460,000	7.6825	(3,533,950.00)	Member	Sell
15:22:33	\$ / R 15-Sep-08	Currency Future	1	1,000	460	460,000	7.6825	3,533,950.00	Client	Buy
15:26:46	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6006	22,801.80	Client	Buy
15:26:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6600	76,600.00	Client	Buy
15:26:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6600	(76,600.00)	Sub-Account	Sell
15:26:46	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6580	382,900.00	Sub-Account	Buy
15:26:46	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6006	(22,801.80)	Sub-Account	Sell
15:26:46	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6580	(382,900.00)	Sub-Account	Sell
15:26:46	\$ / R 15-Sep-08	Currency Future	1	1,000	37	37,000	7.6615	(283,475.50)	Sub-Account	Sell
15:26:46	\$ / R 15-Sep-08	Currency Future	1	1,000	37	37,000	7.6615	283,475.50	Client	Buy
15:26:46	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8300	(156,600.00)	Sub-Account	Sell
15:26:46	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.8330	(391,650.00)	Sub-Account	Sell
15:26:46	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.8330	391,650.00	Sub-Account	Buy
15:26:46	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8300	156,600.00	Client	Buy
15:26:46	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	8.0050	400,250.00	Sub-Account	Buy
15:26:46	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9990	399,950.00	Client	Buy
15:26:46	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9990	(399,950.00)	Sub-Account	Sell
15:26:46	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	8.0050	(400,250.00)	Sub-Account	Sell
15:26:47	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.5955	(227,865.00)	Sub-Account	Sell
15:26:47	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.5955	227,865.00	Sub-Account	Buy
15:27:39	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9700	(398,500.00)	Sub-Account	Sell
15:27:39	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9990	(399,950.00)	Sub-Account	Sell
15:27:39	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9990	399,950.00	Client	Buy
15:27:39	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9700	398,500.00	Sub-Account	Buy
15:27:49	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9500	397,500.00	Sub-Account	Buy
15:27:49	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9700	(398,500.00)	Sub-Account	Sell
15:27:49	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9700	398,500.00	Sub-Account	Buy
15:27:49	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9500	(397,500.00)	Sub-Account	Sell
15:53:02	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.5955	227,865.00	Member	Buy
15:53:02	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.5955	(227,865.00)	Member	Sell
15:55:39	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	8.0050	400,250.00	Member	Buy
15:55:40	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	8.0050	(400,250.00)	Member	Sell
15:55:59	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.8330	391,650.00	Member	Buy
15:56:00	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.8330	(391,650.00)	Member	Sell
15:56:17	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6580	382,900.00	Member	Buy
15:56:18	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6580	(382,900.00)	Member	Sell
16:36:30	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.7200	15,440.00	Client	Buy
16:36:30	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.7200	(15,440.00)	Member	Sell
16:37:29	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.7020	(308,080.00)	Client	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
16:37:29	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.7020	308,080.00	Member	Buy
16:54:06	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7205	(77,205.00)	Sub-Account	Sell
16:54:06	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7205	77,205.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>39</b>		<b>2,064</b>	<b>2,064,000</b>		<b>15,965,067.30</b>		
15:26:47	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.0045	750,225.00	Sub-Account	Buy
15:26:47	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.0045	(750,225.00)	Sub-Account	Sell
15:26:47	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.1155	(755,775.00)	Sub-Account	Sell
15:26:47	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.1155	755,775.00	Sub-Account	Buy
15:26:47	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.3595	(767,975.00)	Sub-Account	Sell
15:26:47	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.3595	767,975.00	Sub-Account	Buy
15:26:47	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6070	780,350.00	Sub-Account	Buy
15:26:47	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6070	(780,350.00)	Sub-Account	Sell
15:26:49	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.0045	750,225.00	Sub-Account	Buy
15:26:49	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.0045	(750,225.00)	Sub-Account	Sell
15:26:49	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	14.9170	745,850.00	Sub-Account	Buy
15:26:49	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	14.9170	745,850.00	Sub-Account	Buy
15:26:49	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	14.9170	(745,850.00)	Sub-Account	Sell
15:26:49	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	14.9170	(745,850.00)	Sub-Account	Sell
15:51:01	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.0045	750,225.00	Member	Buy
15:51:02	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.0045	(750,225.00)	Member	Sell
15:51:22	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	14.9170	745,850.00	Member	Buy
15:51:23	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	14.9170	(745,850.00)	Member	Sell
15:51:41	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	14.9170	(745,850.00)	Member	Sell
15:51:41	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	14.9170	745,850.00	Member	Buy
15:52:43	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6070	780,350.00	Member	Buy
15:52:44	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6070	(780,350.00)	Member	Sell
15:53:18	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.3595	(767,975.00)	Member	Sell
15:53:18	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.3595	767,975.00	Member	Buy
15:53:36	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.1155	755,775.00	Member	Buy
15:53:37	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.1155	(755,775.00)	Member	Sell
16:31:51	£ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	15.2950	(107,065.00)	Member	Sell
16:31:51	£ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	15.2950	107,065.00	Client	Buy
17:08:18	£ / R 16-Mar-09	Currency Future	1	1,000	3,300	3,300,000	15.7450	(51,958,500.00)	Member	Sell
17:13:47	£ / R 16-Mar-09	Currency Future	1	1,000	3,300	3,300,000	15.7450	51,958,500.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>15</b>		<b>3,957</b>	<b>3,957,000</b>		<b>61,907,840.00</b>		
15:26:47	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.9540	597,700.00	Sub-Account	Buy
15:26:47	€ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	11.8800	356,400.00	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
15:26:47	€ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	11.8800	(356,400.00)	Sub-Account	Sell
15:26:47	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.9540	(597,700.00)	Sub-Account	Sell
15:26:47	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.8790	593,950.00	Sub-Account	Buy
15:26:47	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.8790	(593,950.00)	Sub-Account	Sell
15:26:47	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.8790	593,950.00	Sub-Account	Buy
15:26:47	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.8790	(593,950.00)	Sub-Account	Sell
15:26:47	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.1700	608,500.00	Sub-Account	Buy
15:26:47	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.1700	(608,500.00)	Sub-Account	Sell
15:26:47	€ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	12.3845	619,225.00	Sub-Account	Buy
15:26:47	€ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	12.3845	(619,225.00)	Sub-Account	Sell
15:52:00	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.8790	593,950.00	Member	Buy
15:52:01	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.8790	(593,950.00)	Member	Sell
15:52:20	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.8790	593,950.00	Member	Buy
15:52:20	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.8790	(593,950.00)	Member	Sell
15:53:51	€ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	12.3845	619,225.00	Member	Buy
15:53:52	€ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	12.3845	(619,225.00)	Member	Sell
15:54:05	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.1700	608,500.00	Member	Buy
15:54:05	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.1700	(608,500.00)	Member	Sell
15:54:28	€ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	11.8800	(356,400.00)	Client	Sell
15:54:28	€ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	11.8800	356,400.00	Member	Buy
15:54:44	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.9540	(597,700.00)	Member	Sell
15:54:44	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	11.9540	597,700.00	Member	Buy
<b>Total for € / R Currency Future</b>			<b>12</b>		<b>560</b>	<b>560,000</b>		<b>6,739,450.00</b>		
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15:26:52	ZAAD 15-Sep-08	Currency Future	1	1,000	50	50,000	7.2740	363,700.00	Sub-Account	Buy
15:26:52	ZAAD 15-Sep-08	Currency Future	1	1,000	50	50,000	7.2740	(363,700.00)	Sub-Account	Sell
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>50</b>	<b>50,000</b>		<b>363,700.00</b>		
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<b>Grand Total for all Instruments</b>			<b>67</b>		<b>6,631</b>	<b>6,631,000</b>		<b>84,976,057.30</b>		