



# Currency Futures Matched Trades

Report for 21/08/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:16:53	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.7700	(23,310.00)	Sub-Account	Sell
09:16:53	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.7700	23,310.00	Client	Buy
09:33:38	\$ / R 15-Sep-08	Currency Future	1	1,000	47	47,000	7.7700	365,190.00	Sub-Account	Buy
09:33:38	\$ / R 15-Sep-08	Currency Future	1	1,000	47	47,000	7.7700	(365,190.00)	Sub-Account	Sell
09:36:55	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7710	(388,550.00)	Client	Sell
09:36:55	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7710	388,550.00	Sub-Account	Buy
09:46:16	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9790	239,370.00	Client	Buy
09:46:16	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9790	(239,370.00)	Sub-Account	Sell
09:51:05	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.7900	46,740.00	Sub-Account	Buy
09:51:05	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	7.7900	(46,740.00)	Client	Sell
10:09:35	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9500	79,500.00	Client	Buy
10:09:35	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9500	(79,500.00)	Sub-Account	Sell
11:14:23	\$ / R 16-Mar-09	Currency Future	1	1,000	640	640,000	8.1000	5,184,000.00	Sub-Account	Buy
11:14:23	\$ / R 16-Mar-09	Currency Future	1	1,000	640	640,000	8.1000	(5,184,000.00)	Client	Sell
11:14:57	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9500	(79,500.00)	Sub-Account	Sell
11:14:57	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9500	79,500.00	Client	Buy
11:23:01	\$ / R 15-Sep-08	Currency Future	1	1,000	11	11,000	7.7670	85,437.00	Sub-Account	Buy
11:23:01	\$ / R 15-Sep-08	Currency Future	1	1,000	11	11,000	7.7670	(85,437.00)	Client	Sell
13:46:23	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9450	(238,350.00)	Sub-Account	Sell
13:46:23	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	7.9450	238,350.00	Client	Buy
15:14:18	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9505	(795,050.00)	Sub-Account	Sell
15:14:18	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9505	795,050.00	Client	Buy
15:14:28	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9505	(79,505.00)	Sub-Account	Sell
15:14:28	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9505	79,505.00	Client	Buy
15:25:39	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7650	(77,650.00)	Client	Sell
15:25:39	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7650	77,650.00	Sub-Account	Buy
15:43:51	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7755	3,887,750.00	Member	Buy
15:43:51	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7755	(3,887,750.00)	Client	Sell
16:25:51	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9400	(79,400.00)	Sub-Account	Sell
16:25:51	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9400	79,400.00	Client	Buy
16:52:54	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.7356	(7,735,600.00)	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
16:52:54	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.7356	7,735,600.00	Member	Buy
16:57:50	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7500	(155,000.00)	Sub-Account	Sell
16:57:50	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7500	155,000.00	Client	Buy
16:58:39	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7500	(155,000.00)	Sub-Account	Sell
16:58:39	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7500	155,000.00	Client	Buy
16:59:26	\$ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	7.7265	(69,538.50)	Sub-Account	Sell
16:59:26	\$ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	7.7265	69,538.50	Sub-Account	Buy
17:00:24	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.7275	772,750.00	Member	Buy
17:03:38	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.7275	(772,750.00)	Member	Sell
<b>Total for \$ / R Currency Future</b>			<b>20</b>		<b>2,616</b>	<b>2,616,000</b>		<b>20,537,190.50</b>		
09:46:51	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	14.7815	(295,630.00)	Sub-Account	Sell
09:46:51	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	14.7815	295,630.00	Client	Buy
10:54:03	£ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	14.5000	58,000.00	Client	Buy
10:54:03	£ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	14.5000	(58,000.00)	Sub-Account	Sell
13:25:54	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.9405	44,821.50	Client	Buy
13:25:54	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.9405	(44,821.50)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>3</b>		<b>27</b>	<b>27,000</b>		<b>398,451.50</b>		
09:45:51	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	11.7415	(293,537.50)	Sub-Account	Sell
09:45:51	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	11.7415	293,537.50	Client	Buy
10:05:52	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	11.5150	(115,150.00)	Sub-Account	Sell
10:05:52	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	11.5150	115,150.00	Sub-Account	Buy
12:12:41	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	11.4700	(114,700.00)	Sub-Account	Sell
12:12:41	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	11.4700	114,700.00	Sub-Account	Buy
13:15:03	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.7000	(117,000.00)	Sub-Account	Sell
13:15:03	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.7000	117,000.00	Client	Buy
15:10:04	€ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	11.4700	(229,400.00)	Sub-Account	Sell
15:10:04	€ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	11.4700	229,400.00	Sub-Account	Buy
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>75</b>	<b>75,000</b>		<b>869,787.50</b>		
09:57:27	ZAAD 12-Dec-08	Currency Future	1	1,000	5	5,000	6.8500	(34,250.00)	Client	Sell
09:57:27	ZAAD 12-Dec-08	Currency Future	1	1,000	5	5,000	6.8500	34,250.00	Client	Buy
11:53:49	ZAAD 16-Mar-09	Currency Future	1	1,000	50	50,000	6.9263	(346,315.00)	Member	Sell
12:12:55	ZAAD 12-Dec-08	Currency Future	1	1,000	100	100,000	6.8120	(681,200.00)	Member	Sell
12:20:22	ZAAD 16-Mar-09	Currency Future	1	1,000	50	50,000	6.9263	346,315.00	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
12:20:57	ZAAD 12-Dec-08	Currency Future	1	1,000	100	100,000	6.8120	681,200.00	Client	Buy
<b>Total for ZAAD Currency Future</b>			<b>3</b>		<b>155</b>	<b>155,000</b>		<b>1,061,765.00</b>		
<b>Grand Total for all Instruments</b>			<b>31</b>		<b>2,873</b>	<b>2,873,000</b>		<b>22,867,194.50</b>		