



# Currency Futures Matched Trades

Report for 15/07/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:52:51	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.7600	(15,520.00)	Client	Sell
08:52:51	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.7600	15,520.00	Sub-Account	Buy
08:58:22	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	7.7600	(194,000.00)	Client	Sell
08:58:22	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	7.7600	194,000.00	Sub-Account	Buy
09:03:26	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9500	(79,500.00)	Sub-Account	Sell
09:03:26	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9500	79,500.00	Client	Buy
09:04:04	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.7600	(310,400.00)	Sub-Account	Sell
09:04:04	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.7600	310,400.00	Client	Buy
09:05:12	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.7500	116,250.00	Client	Buy
09:05:12	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.7500	(116,250.00)	Sub-Account	Sell
09:10:53	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.7570	(38,785.00)	Sub-Account	Sell
09:10:53	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.7570	38,785.00	Client	Buy
09:12:41	\$ / R 12-Dec-08	Currency Future	1	1,000	9	9,000	7.9400	71,460.00	Client	Buy
09:12:41	\$ / R 12-Dec-08	Currency Future	1	1,000	9	9,000	7.9400	(71,460.00)	Sub-Account	Sell
09:14:11	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7490	77,490.00	Sub-Account	Buy
09:14:11	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7490	(77,490.00)	Sub-Account	Sell
09:27:16	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.7522	(775,220.00)	Member	Sell
09:27:16	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.7522	775,220.00	Client	Buy
09:33:52	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7490	77,490.00	Client	Buy
09:33:52	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7490	(77,490.00)	Sub-Account	Sell
09:35:37	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7300	(77,300.00)	Client	Sell
09:35:37	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7300	(154,600.00)	Client	Sell
09:35:37	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7300	77,300.00	Client	Buy
09:35:37	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.7300	154,600.00	Client	Buy
09:37:48	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9300	79,300.00	Client	Buy
09:37:48	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.9300	(79,300.00)	Sub-Account	Sell
11:26:50	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7375	(7,737.50)	Client	Sell
11:26:50	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7375	7,737.50	Sub-Account	Buy
13:14:54	\$ / R 12-Dec-08	Currency Future	1	1,000	21	21,000	7.9535	(167,023.50)	Sub-Account	Sell
13:14:54	\$ / R 12-Dec-08	Currency Future	1	1,000	21	21,000	7.9535	167,023.50	Client	Buy
14:11:26	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7690	(388,450.00)	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
14:11:26	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7690	388,450.00	Sub-Account	Buy
14:11:27	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7715	(388,575.00)	Sub-Account	Sell
14:11:27	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7715	388,575.00	Sub-Account	Buy
14:11:27	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.9535	(397,675.00)	Sub-Account	Sell
14:11:27	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.9535	397,675.00	Sub-Account	Buy
14:45:10	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	7.9928	(7,992,800.00)	Member	Sell
14:45:10	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	7.9400	1,985,000.00	Member	Buy
14:49:28	\$ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	7.9400	(1,985,000.00)	Client	Sell
14:50:53	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	7.9928	7,992,800.00	Client	Buy
15:20:38	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9820	(798,200.00)	Sub-Account	Sell
15:20:38	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9820	798,200.00	Client	Buy
15:21:41	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9820	(798,200.00)	Sub-Account	Sell
15:21:41	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9820	798,200.00	Client	Buy
16:03:42	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8100	(78,100.00)	Sub-Account	Sell
16:03:42	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8100	78,100.00	Client	Buy
16:35:02	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8030	(780,300.00)	Sub-Account	Sell
16:35:02	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8030	780,300.00	Sub-Account	Buy
16:35:43	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8040	(390,200.00)	Sub-Account	Sell
16:35:43	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8040	390,200.00	Sub-Account	Buy
16:35:44	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8040	390,200.00	Sub-Account	Buy
16:35:44	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8040	(390,200.00)	Sub-Account	Sell
16:50:50	\$ / R 16-Mar-09	Currency Future	1	1,000	43	43,000	8.2010	352,643.00	Client	Buy
16:50:50	\$ / R 16-Mar-09	Currency Future	1	1,000	43	43,000	8.2010	(352,643.00)	Sub-Account	Sell
<b>Total for \$ / R Currency Future</b>			<b>27</b>		<b>2,141</b>	<b>2,141,000</b>		<b>16,982,419.00</b>		
16:50:56	£ / R 16-Mar-09	Currency Future	1	1,000	22	22,000	16.1685	355,707.00	Client	Buy
16:50:56	£ / R 16-Mar-09	Currency Future	1	1,000	22	22,000	16.1685	(355,707.00)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>22</b>	<b>22,000</b>		<b>355,707.00</b>		
16:15:59	€ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	12.7000	(381,000.00)	Sub-Account	Sell
16:15:59	€ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	12.7000	381,000.00	Client	Buy
16:35:55	€ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	12.4200	(62,100.00)	Client	Sell
16:35:55	€ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	12.4200	62,100.00	Sub-Account	Buy
16:51:01	€ / R 16-Mar-09	Currency Future	1	1,000	27	27,000	12.9485	349,609.50	Client	Buy
16:51:01	€ / R 16-Mar-09	Currency Future	1	1,000	27	27,000	12.9485	(349,609.50)	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
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>62</b>	<b>62,000</b>		<b>792,709.50</b>		
16:02:06	ZAAD 15-Sep-08	Currency Future	1	1,000	10	10,000	7.5700	(75,700.00)	Client	Sell
16:02:06	ZAAD 15-Sep-08	Currency Future	1	1,000	10	10,000	7.5700	75,700.00	Sub-Account	Buy
16:08:16	ZAAD 15-Sep-08	Currency Future	1	1,000	10	10,000	7.5800	(75,800.00)	Client	Sell
16:08:16	ZAAD 15-Sep-08	Currency Future	1	1,000	10	10,000	7.5800	75,800.00	Sub-Account	Buy
16:44:13	ZAAD 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6460	(76,460.00)	Sub-Account	Sell
16:44:13	ZAAD 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6460	76,460.00	Member	Buy
16:45:34	ZAAD 15-Sep-08	Currency Future	1	1,000	10	10,000	7.5700	(75,700.00)	Member	Sell
16:45:34	ZAAD 15-Sep-08	Currency Future	1	1,000	10	10,000	7.5700	75,700.00	Client	Buy
<b>Total for ZAAD Currency Future</b>			<b>4</b>		<b>40</b>	<b>40,000</b>		<b>303,660.00</b>		
<b>Grand Total for all Instruments</b>			<b>35</b>		<b>2,265</b>	<b>2,265,000</b>		<b>18,434,495.50</b>		