



# Currency Futures Matched Trades

Report for 03/06/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:06:57	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.7732	(7,773,200.00)	Member	Sell
08:06:57	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.7732	7,773,200.00	Client	Buy
08:57:35	\$ / R 13-Jun-08	Currency Future	1	1,000	13	13,000	7.7885	101,250.50	Sub-Account	Buy
08:57:35	\$ / R 13-Jun-08	Currency Future	1	1,000	13	13,000	7.7885	(101,250.50)	Client	Sell
09:21:48	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9585	39,792.50	Sub-Account	Buy
09:21:48	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9585	(39,792.50)	Client	Sell
09:24:02	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8000	(15,600.00)	Client	Sell
09:24:02	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8000	15,600.00	Client	Buy
09:26:42	\$ / R 15-Sep-08	Currency Future	1	1,000	240	240,000	7.9655	1,911,720.00	Member	Buy
09:37:02	\$ / R 15-Sep-08	Currency Future	1	1,000	240	240,000	7.9655	(1,911,720.00)	Member	Sell
09:42:40	\$ / R 12-Dec-08	Currency Future	1	1,000	37	37,000	8.2020	(303,474.00)	Sub-Account	Sell
09:42:40	\$ / R 12-Dec-08	Currency Future	1	1,000	37	37,000	8.2020	303,474.00	Client	Buy
09:50:01	\$ / R 12-Dec-08	Currency Future	1	1,000	37	37,000	8.1950	303,215.00	Client	Buy
09:50:01	\$ / R 12-Dec-08	Currency Future	1	1,000	37	37,000	8.1950	(303,215.00)	Sub-Account	Sell
09:59:51	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	8.2055	49,233.00	Client	Buy
09:59:51	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	8.2055	(49,233.00)	Sub-Account	Sell
10:09:42	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	8.2035	32,814.00	Client	Buy
10:09:42	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	8.2035	(32,814.00)	Sub-Account	Sell
10:15:50	\$ / R 12-Dec-08	Currency Future	1	1,000	37	37,000	8.1975	303,307.50	Client	Buy
10:15:50	\$ / R 12-Dec-08	Currency Future	1	1,000	37	37,000	8.1975	(303,307.50)	Sub-Account	Sell
10:17:56	\$ / R 13-Jun-08	Currency Future	1	1,000	119	119,000	7.7603	923,475.70	Member	Buy
10:18:24	\$ / R 13-Jun-08	Currency Future	1	1,000	119	119,000	7.7603	(923,475.70)	Member	Sell
10:28:53	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9525	39,762.50	Sub-Account	Buy
10:28:53	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9525	(39,762.50)	Client	Sell
10:35:03	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.7674	116,511.00	Member	Buy
10:35:38	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.7674	(116,511.00)	Member	Sell
12:01:05	\$ / R 15-Sep-08	Currency Future	1	1,000	14	14,000	7.9345	111,083.00	Client	Buy
12:01:05	\$ / R 15-Sep-08	Currency Future	1	1,000	14	14,000	7.9345	(111,083.00)	Sub-Account	Sell
12:07:33	\$ / R 15-Sep-08	Currency Future	1	1,000	114	114,000	7.9345	(904,533.00)	Client	Sell
12:07:33	\$ / R 15-Sep-08	Currency Future	1	1,000	114	114,000	7.9345	904,533.00	Client	Buy
12:08:52	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.9345	(793,450.00)	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
12:08:52	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.9345	793,450.00	Client	Buy
12:13:14	\$ / R 12-Dec-08	Currency Future	1	1,000	49	49,000	8.1330	398,517.00	Client	Buy
12:13:14	\$ / R 12-Dec-08	Currency Future	1	1,000	49	49,000	8.1330	(398,517.00)	Sub-Account	Sell
12:40:17	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.7490	23,247.00	Sub-Account	Buy
12:40:17	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.7490	(23,247.00)	Client	Sell
12:40:22	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7500	(77,500.00)	Sub-Account	Sell
12:40:22	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7500	77,500.00	Sub-Account	Buy
12:50:33	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9600	79,600.00	Sub-Account	Buy
12:50:33	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9600	(79,600.00)	Client	Sell
12:50:53	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.7700	23,310.00	Sub-Account	Buy
12:50:53	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.7700	(23,310.00)	Client	Sell
15:40:39	\$ / R 12-Dec-08	Currency Future	1	1,000	2,300	2,300,000	8.1150	18,664,500.00	Member	Buy
15:41:52	\$ / R 12-Dec-08	Currency Future	1	1,000	2,300	2,300,000	8.1150	(18,664,500.00)	Client	Sell
16:58:31	\$ / R 12-Dec-08	Currency Future	1	1,000	2,300	2,300,000	8.1150	(18,664,500.00)	Client	Sell
16:58:31	\$ / R 12-Dec-08	Currency Future	1	1,000	2,300	2,300,000	8.1150	18,664,500.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>23</b>		<b>6,423</b>	<b>6,423,000</b>		<b>51,653,595.70</b>		
-----										
09:45:38	£ / R 12-Dec-08	Currency Future	1	1,000	19	19,000	15.8900	301,910.00	Client	Buy
09:45:38	£ / R 12-Dec-08	Currency Future	1	1,000	19	19,000	15.8900	(301,910.00)	Sub-Account	Sell
09:55:14	£ / R 12-Dec-08	Currency Future	1	1,000	13	13,000	15.8900	206,570.00	Client	Buy
09:55:14	£ / R 12-Dec-08	Currency Future	1	1,000	13	13,000	15.8900	(206,570.00)	Sub-Account	Sell
10:04:01	£ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	15.8970	47,691.00	Client	Buy
10:04:01	£ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	15.8970	(47,691.00)	Sub-Account	Sell
10:10:35	£ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	15.9050	31,810.00	Client	Buy
10:10:35	£ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	15.9050	(31,810.00)	Sub-Account	Sell
10:19:35	£ / R 12-Dec-08	Currency Future	1	1,000	19	19,000	15.9000	(302,100.00)	Sub-Account	Sell
10:19:35	£ / R 12-Dec-08	Currency Future	1	1,000	19	19,000	15.9000	302,100.00	Client	Buy
12:51:42	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.8000	158,000.00	Sub-Account	Buy
12:51:42	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.8000	(158,000.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>6</b>		<b>66</b>	<b>66,000</b>		<b>1,048,081.00</b>		
-----										
09:30:08	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.0820	24,164.00	Sub-Account	Buy
09:30:08	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.0820	(24,164.00)	Client	Sell
09:38:54	€ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	12.4000	(24,800.00)	Client	Sell
09:38:54	€ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	12.4000	24,800.00	Client	Buy
09:44:34	€ / R 12-Dec-08	Currency Future	1	1,000	24	24,000	12.6600	(303,840.00)	Sub-Account	Sell
09:44:34	€ / R 12-Dec-08	Currency Future	1	1,000	24	24,000	12.6600	303,840.00	Client	Buy
09:53:54	€ / R 12-Dec-08	Currency Future	1	1,000	24	24,000	12.6645	(303,948.00)	Sub-Account	Sell
09:53:54	€ / R 12-Dec-08	Currency Future	1	1,000	24	24,000	12.6645	303,948.00	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
10:04:43	€ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	12.6575	(50,630.00)	Sub-Account	Sell
10:04:43	€ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	12.6575	50,630.00	Client	Buy
10:11:12	€ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	12.6575	(37,972.50)	Sub-Account	Sell
10:11:12	€ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	12.6575	37,972.50	Client	Buy
10:25:43	€ / R 12-Dec-08	Currency Future	1	1,000	24	24,000	12.6790	(304,296.00)	Sub-Account	Sell
10:25:43	€ / R 12-Dec-08	Currency Future	1	1,000	24	24,000	12.6790	304,296.00	Client	Buy
12:48:05	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.0800	362,400.00	Sub-Account	Buy
12:48:05	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.0800	(362,400.00)	Sub-Account	Sell
<b>Total for € / R Currency Future</b>			<b>8</b>		<b>113</b>	<b>113,000</b>		<b>1,412,050.50</b>		
12:42:15	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.6470	382,350.00	Client	Buy
12:42:15	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.6470	382,350.00	Client	Buy
12:42:15	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.6470	(382,350.00)	Sub-Account	Sell
12:42:15	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.6470	(382,350.00)	Sub-Account	Sell
<b>Total for ZAAD Currency Future</b>			<b>2</b>		<b>100</b>	<b>100,000</b>		<b>764,700.00</b>		
<b>Grand Total for all Instruments</b>			<b>39</b>		<b>6,702</b>	<b>6,702,000</b>		<b>54,878,427.20</b>		