



# Currency Futures Matched Trades

Report for 11/02/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:00:13	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9235	(79,235.00)	Sub-Account	Sell
09:00:13	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9235	79,235.00	Client	Buy
09:08:10	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9200	(79,200.00)	Sub-Account	Sell
09:08:10	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9200	79,200.00	Client	Buy
09:09:20	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9000	79,000.00	Client	Buy
09:09:20	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9100	(79,100.00)	Client	Sell
09:09:20	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9000	(79,000.00)	Client	Sell
09:09:20	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9100	79,100.00	Client	Buy
09:14:23	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.9000	(31,600.00)	Client	Sell
09:14:23	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.9000	31,600.00	Client	Buy
09:31:25	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9000	79,000.00	Client	Buy
09:31:25	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9000	(79,000.00)	Client	Sell
10:00:21	\$ / R 17-Mar-08	Currency Future	1	1,000	16	16,000	7.9000	126,400.00	Client	Buy
10:00:21	\$ / R 17-Mar-08	Currency Future	1	1,000	16	16,000	7.9000	(126,400.00)	Client	Sell
10:03:03	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.0975	4,048,750.00	Client	Buy
10:03:03	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.0975	(4,048,750.00)	Sub-Account	Sell
10:17:03	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.9000	15,800.00	Client	Buy
10:17:03	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.9000	(15,800.00)	Client	Sell
10:37:54	\$ / R 15-Sep-08	Currency Future	1	1,000	65	65,000	8.2715	(537,647.50)	Sub-Account	Sell
10:37:54	\$ / R 15-Sep-08	Currency Future	1	1,000	65	65,000	8.2715	537,647.50	Client	Buy
10:38:35	\$ / R 17-Mar-08	Currency Future	1	1,000	8	8,000	7.8900	63,120.00	Client	Buy
10:38:35	\$ / R 17-Mar-08	Currency Future	1	1,000	8	8,000	7.8900	(63,120.00)	Client	Sell
10:49:57	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.2565	(41,282.50)	Sub-Account	Sell
10:49:57	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.2565	41,282.50	Client	Buy
10:54:27	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.9010	790,100.00	Client	Buy
10:54:27	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.9010	(790,100.00)	Member	Sell
11:02:24	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.0629	24,188.70	Client	Buy
11:02:24	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.0629	(24,188.70)	Client	Sell
11:12:36	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.0205	601,537.50	Member	Buy
11:12:36	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.0205	(601,537.50)	Client	Sell
11:18:27	\$ / R 13-Jun-08	Currency Future	1	1,000	47	47,000	8.0400	(377,880.00)	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
11:18:27	\$ / R 13-Jun-08	Currency Future	1	1,000	47	47,000	8.0400	377,880.00	Sub-Account	Buy
11:20:51	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.2300	(411,500.00)	Client	Sell
11:20:51	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.2300	411,500.00	Sub-Account	Buy
12:15:03	\$ / R 17-Mar-08	Currency Future	1	1,000	16	16,000	7.8900	(126,240.00)	Sub-Account	Sell
12:15:03	\$ / R 17-Mar-08	Currency Future	1	1,000	16	16,000	7.8900	126,240.00	Client	Buy
12:35:40	\$ / R 17-Mar-08	Currency Future	1	1,000	130	130,000	7.5294	(978,822.00)	Client	Sell
12:35:40	\$ / R 17-Mar-08	Currency Future	1	1,000	130	130,000	7.5294	978,822.00	Client	Buy
12:36:37	\$ / R 17-Mar-08	Currency Future	1	1,000	130	130,000	7.7103	(1,002,339.00)	Client	Sell
12:36:37	\$ / R 17-Mar-08	Currency Future	1	1,000	130	130,000	7.7103	1,002,339.00	Client	Buy
13:45:30	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.9050	(39,525.00)	Sub-Account	Sell
13:45:30	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.9050	39,525.00	Client	Buy
13:47:16	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.0695	8,069.50	Client	Buy
13:47:16	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.0695	(8,069.50)	Sub-Account	Sell
13:50:11	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.0635	(161,270.00)	Sub-Account	Sell
13:50:11	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.0635	161,270.00	Client	Buy
14:02:04	\$ / R 13-Jun-08	Currency Future	1	1,000	45	45,000	8.0600	362,700.00	Client	Buy
14:02:04	\$ / R 13-Jun-08	Currency Future	1	1,000	45	45,000	8.0600	(362,700.00)	Sub-Account	Sell
14:14:55	\$ / R 17-Mar-08	Currency Future	1	1,000	12	12,000	7.8700	94,440.00	Client	Buy
14:14:55	\$ / R 17-Mar-08	Currency Future	1	1,000	12	12,000	7.8700	(94,440.00)	Sub-Account	Sell
14:26:05	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.8605	(39,302.50)	Sub-Account	Sell
14:26:05	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.8605	39,302.50	Client	Buy
14:26:05	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.8600	157,200.00	Client	Buy
14:26:05	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.8600	(157,200.00)	Sub-Account	Sell
14:26:34	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	7.8500	235,500.00	Client	Buy
14:26:34	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	7.8500	(235,500.00)	Sub-Account	Sell
14:27:02	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.2000	(820,000.00)	Sub-Account	Sell
14:27:02	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.2000	820,000.00	Client	Buy
14:40:36	\$ / R 15-Sep-08	Currency Future	1	1,000	8	8,000	8.2000	(65,600.00)	Sub-Account	Sell
14:40:36	\$ / R 15-Sep-08	Currency Future	1	1,000	8	8,000	8.2000	65,600.00	Client	Buy
14:48:02	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.0150	400,750.00	Member	Buy
14:50:13	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.0215	(16,043.00)	Sub-Account	Sell
14:50:13	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.0215	16,043.00	Client	Buy
14:50:49	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.0150	(400,750.00)	Client	Sell
14:57:14	\$ / R 15-Sep-08	Currency Future	1	1,000	65	65,000	8.2095	(533,617.50)	Client	Sell
14:57:14	\$ / R 15-Sep-08	Currency Future	1	1,000	65	65,000	8.2095	533,617.50	Client	Buy
15:26:02	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.0150	24,045.00	Client	Buy
15:26:02	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.0150	(24,045.00)	Sub-Account	Sell
16:58:24	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.0000	(400,000.00)	Sub-Account	Sell
16:58:24	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.0000	400,000.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>35</b>		<b>1,617</b>	<b>1,617,000</b>		<b>12,930,804.70</b>		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:25:15	£ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	15.3165	(306,330.00)	Member	Sell
12:45:48	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.5069	775,345.00	Member	Buy
12:51:51	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.5069	(775,345.00)	Client	Sell
13:21:14	£ / R 15-Sep-08	Currency Future	1	1,000	8	8,000	15.8400	126,720.00	Client	Buy
13:21:14	£ / R 15-Sep-08	Currency Future	1	1,000	8	8,000	15.8400	(126,720.00)	Sub-Account	Sell
16:38:51	£ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	15.3165	306,330.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>3</b>		<b>78</b>	<b>78,000</b>		<b>1,208,395.00</b>		
10:10:57	€ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	11.7294	(2,345,880.00)	Member	Sell
10:13:49	€ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	11.7294	2,345,880.00	Client	Buy
10:48:03	€ / R 15-Sep-08	Currency Future	1	1,000	45	45,000	11.9563	(538,033.50)	Member	Sell
10:49:55	€ / R 15-Sep-08	Currency Future	1	1,000	45	45,000	11.9563	538,033.50	Client	Buy
14:51:34	€ / R 15-Sep-08	Currency Future	1	1,000	45	45,000	11.8027	531,121.50	Client	Buy
14:51:34	€ / R 15-Sep-08	Currency Future	1	1,000	45	45,000	11.8027	(531,121.50)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>290</b>	<b>290,000</b>		<b>3,415,035.00</b>		
<b>Grand Total for all Instruments</b>			<b>41</b>		<b>1,985</b>	<b>1,985,000</b>		<b>17,554,234.70</b>		