



# Currency Futures Matched Trades

Report for 21/02/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:14:40	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8000	390,000.00	Client	Buy
08:14:40	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8000	(390,000.00)	Client	Sell
08:17:31	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8000	(390,000.00)	Client	Sell
08:17:31	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8000	390,000.00	Client	Buy
08:54:50	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8400	(392,000.00)	Client	Sell
08:54:50	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8400	392,000.00	Client	Buy
08:56:24	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.0300	8,030,000.00	Client	Buy
08:56:24	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.0300	(8,030,000.00)	Sub-Account	Sell
08:56:44	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0391	(803,910.00)	Member	Sell
08:57:21	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0391	803,910.00	Member	Buy
09:10:09	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6500	(382,500.00)	Member	Sell
09:10:09	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6500	382,500.00	Client	Buy
09:10:19	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6500	(382,500.00)	Member	Sell
09:10:19	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6500	382,500.00	Client	Buy
09:13:45	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.8500	(39,250.00)	Client	Sell
09:13:45	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.8500	39,250.00	Client	Buy
09:43:26	\$ / R 17-Mar-08	Currency Future	1	1,000	9	9,000	7.8400	70,560.00	Client	Buy
09:43:26	\$ / R 17-Mar-08	Currency Future	1	1,000	9	9,000	7.8400	(70,560.00)	Client	Sell
10:23:51	\$ / R 17-Mar-08	Currency Future	1	1,000	6	6,000	7.8620	47,172.00	Client	Buy
10:23:51	\$ / R 17-Mar-08	Currency Future	1	1,000	6	6,000	7.8620	(47,172.00)	Client	Sell
10:28:35	\$ / R 17-Mar-08	Currency Future	1	1,000	44	44,000	7.8620	(345,928.00)	Client	Sell
10:28:35	\$ / R 17-Mar-08	Currency Future	1	1,000	44	44,000	7.8620	345,928.00	Client	Buy
12:06:26	\$ / R 17-Mar-08	Currency Future	1	1,000	46	46,000	7.8630	(361,698.00)	Client	Sell
12:06:26	\$ / R 17-Mar-08	Currency Future	1	1,000	46	46,000	7.8630	361,698.00	Client	Buy
13:08:39	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.8630	(31,452.00)	Sub-Account	Sell
13:08:39	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.8630	31,452.00	Client	Buy
13:14:07	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	8.0200	(280,700.00)	Sub-Account	Sell
13:14:07	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	8.0200	280,700.00	Client	Buy
13:18:03	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.0090	16,018.00	Client	Buy
13:18:03	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.0090	(16,018.00)	Sub-Account	Sell
13:19:03	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.0000	(40,000.00)	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
13:19:03	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.0000	40,000.00	Client	Buy
13:22:02	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8400	(392,000.00)	Client	Sell
13:22:02	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8400	392,000.00	Client	Buy
13:22:24	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8241	391,205.00	Client	Buy
13:22:24	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8241	(391,205.00)	Client	Sell
13:46:10	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.8206	15,641.20	Client	Buy
13:46:10	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.8206	(15,641.20)	Client	Sell
13:46:10	\$ / R 17-Mar-08	Currency Future	1	1,000	18	18,000	7.8005	140,409.00	Sub-Account	Buy
13:46:10	\$ / R 17-Mar-08	Currency Future	1	1,000	18	18,000	7.8005	(140,409.00)	Client	Sell
13:49:42	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9965	79,965.00	Client	Buy
13:49:42	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9965	(79,965.00)	Sub-Account	Sell
14:06:51	\$ / R 15-Sep-08	Currency Future	1	1,000	130	130,000	8.1800	(1,063,400.00)	Sub-Account	Sell
14:06:51	\$ / R 15-Sep-08	Currency Future	1	1,000	130	130,000	8.1800	1,063,400.00	Client	Buy
14:10:31	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.8000	39,000.00	Sub-Account	Buy
14:10:31	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.8000	(39,000.00)	Client	Sell
14:15:03	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	7.8000	234,000.00	Sub-Account	Buy
14:15:03	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	7.8000	(234,000.00)	Client	Sell
14:21:58	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	8.1600	(122,400.00)	Sub-Account	Sell
14:21:58	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	8.1600	122,400.00	Client	Buy
14:25:56	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1580	(16,316.00)	Sub-Account	Sell
14:25:56	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1580	16,316.00	Client	Buy
15:19:02	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.8035	(78,035.00)	Client	Sell
15:19:02	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.8035	78,035.00	Sub-Account	Buy
16:52:58	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.8085	(78,085.00)	Client	Sell
16:52:58	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.8085	78,085.00	Sub-Account	Buy
<b>Total for \$ / R Currency Future</b>			<b>28</b>		<b>1,838</b>	<b>1,838,000</b>		<b>14,654,144.20</b>		
16:13:49	£ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	15.5300	15,530.00	Client	Buy
16:13:49	£ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	15.5300	(15,530.00)	Client	Sell
16:25:52	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	15.5200	(31,040.00)	Sub-Account	Sell
16:25:52	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	15.5200	31,040.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>2</b>		<b>3</b>	<b>3,000</b>		<b>46,570.00</b>		
08:55:21	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	11.7700	11,770,000.00	Client	Buy
08:55:21	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	11.7700	(11,770,000.00)	Sub-Account	Sell
09:03:22	€ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6500	382,500.00	Client	Buy
09:03:22	€ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6500	(382,500.00)	Member	Sell
09:08:03	€ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6500	382,500.00	Member	Buy
09:08:03	€ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6500	(382,500.00)	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
<b>Total for € / R Currency Future</b>			3		1,100	1,100,000		12,535,000.00		
<b>Grand Total for all Instruments</b>			33		2,941	2,941,000		27,235,714.20		