



# Currency Futures Matched Trades

Report for 26/02/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:57:55	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	8.0470	(48,282.00)	Sub-Account	Sell
08:57:55	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	8.0470	48,282.00	Client	Buy
08:59:42	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.7165	385,825.00	Client	Buy
08:59:42	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.7165	(385,825.00)	Sub-Account	Sell
09:09:45	\$ / R 17-Mar-08	Currency Future	1	1,000	5,000	5,000,000	7.6730	38,365,000.00	Member	Buy
09:09:46	\$ / R 17-Mar-08	Currency Future	1	1,000	5,000	5,000,000	7.6730	(38,365,000.00)	Client	Sell
09:53:25	\$ / R 13-Jun-08	Currency Future	1	1,000	99	99,000	7.8830	780,417.00	Sub-Account	Buy
09:53:25	\$ / R 13-Jun-08	Currency Future	1	1,000	99	99,000	7.8830	(780,417.00)	Sub-Account	Sell
09:53:25	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8815	7,881.50	Sub-Account	Buy
09:53:25	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8815	(7,881.50)	Client	Sell
09:53:52	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8830	236,490.00	Sub-Account	Buy
09:53:52	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8830	(236,490.00)	Sub-Account	Sell
10:06:53	\$ / R 17-Mar-08	Currency Future	1	1,000	5,000	5,000,000	7.6950	38,475,000.00	Member	Buy
10:06:53	\$ / R 17-Mar-08	Currency Future	1	1,000	5,000	5,000,000	7.6950	(38,475,000.00)	Client	Sell
10:44:34	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.6875	38,437.50	Sub-Account	Buy
10:44:34	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.6875	(38,437.50)	Client	Sell
10:52:31	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	7.8293	2,348,790.00	Member	Buy
11:19:48	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	7.8293	(2,348,790.00)	Client	Sell
11:21:08	\$ / R 13-Jun-08	Currency Future	1	1,000	45	45,000	7.8795	(354,577.50)	Sub-Account	Sell
11:21:08	\$ / R 13-Jun-08	Currency Future	1	1,000	45	45,000	7.8795	354,577.50	Client	Buy
11:41:39	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8500	(157,000.00)	Sub-Account	Sell
11:41:39	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8500	157,000.00	Client	Buy
11:47:39	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6900	384,500.00	Client	Buy
11:47:39	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6900	(384,500.00)	Sub-Account	Sell
11:51:54	\$ / R 17-Mar-08	Currency Future	1	1,000	5,000	5,000,000	7.6650	38,325,000.00	Member	Buy
11:51:54	\$ / R 17-Mar-08	Currency Future	1	1,000	5,000	5,000,000	7.6650	(38,325,000.00)	Client	Sell
11:59:23	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.0295	(16,059.00)	Sub-Account	Sell
11:59:23	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.0295	16,059.00	Client	Buy
12:06:54	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.6750	767,500.00	Client	Buy
12:06:54	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.6750	(767,500.00)	Sub-Account	Sell
12:07:49	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.6700	(153,400.00)	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
12:07:49	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.6700	153,400.00	Client	Buy
12:07:49	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8300	(234,900.00)	Sub-Account	Sell
12:07:49	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8300	234,900.00	Client	Buy
12:09:10	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7810	(3,890,500.00)	Sub-Account	Sell
12:09:10	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7810	3,890,500.00	Sub-Account	Buy
12:09:10	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8100	156,200.00	Client	Buy
12:09:10	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8100	(156,200.00)	Sub-Account	Sell
12:09:10	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9510	3,975,500.00	Sub-Account	Buy
12:09:10	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9600	(79,600.00)	Sub-Account	Sell
12:09:10	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9600	79,600.00	Client	Buy
12:09:10	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9510	(3,975,500.00)	Sub-Account	Sell
12:09:10	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.9400	(397,000.00)	Sub-Account	Sell
12:09:10	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.9400	397,000.00	Client	Buy
12:09:11	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5515	(3,775,750.00)	Sub-Account	Sell
12:09:11	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5515	3,775,750.00	Sub-Account	Buy
12:09:11	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7520	(3,876,000.00)	Sub-Account	Sell
12:09:11	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7520	3,876,000.00	Sub-Account	Buy
12:09:23	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5515	(3,775,750.00)	Sub-Account	Sell
12:09:23	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5515	3,775,750.00	Sub-Account	Buy
12:09:27	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5515	3,775,750.00	Sub-Account	Buy
12:09:27	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5515	(3,775,750.00)	Sub-Account	Sell
12:09:27	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7520	3,876,000.00	Sub-Account	Buy
12:09:27	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7520	(3,876,000.00)	Sub-Account	Sell
12:09:29	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5515	3,775,750.00	Sub-Account	Buy
12:09:29	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5515	(3,775,750.00)	Sub-Account	Sell
12:09:29	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7520	(3,876,000.00)	Sub-Account	Sell
12:09:29	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7520	3,876,000.00	Sub-Account	Buy
12:09:32	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5515	(3,775,750.00)	Sub-Account	Sell
12:09:32	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5515	3,775,750.00	Sub-Account	Buy
12:09:32	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7520	3,876,000.00	Sub-Account	Buy
12:09:32	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7520	(3,876,000.00)	Sub-Account	Sell
12:09:36	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7520	(3,876,000.00)	Sub-Account	Sell
12:09:36	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7520	3,876,000.00	Sub-Account	Buy
12:09:45	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7735	(3,886,750.00)	Sub-Account	Sell
12:09:45	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7735	3,886,750.00	Sub-Account	Buy
12:09:45	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9435	(3,971,750.00)	Sub-Account	Sell
12:09:45	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9435	3,971,750.00	Sub-Account	Buy
12:09:52	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5540	(3,777,000.00)	Sub-Account	Sell
12:09:52	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5540	3,777,000.00	Sub-Account	Buy
12:09:52	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7545	3,877,250.00	Sub-Account	Buy
12:09:52	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7545	(3,877,250.00)	Sub-Account	Sell
12:16:18	\$ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	7.5540	15,108,000.00	Sub-Account	Buy
12:16:18	\$ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	7.5540	(15,108,000.00)	Sub-Account	Sell
12:39:52	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.6680	76,680.00	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
12:39:52	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.6680	(76,680.00)	Sub-Account	Sell
12:40:00	\$ / R 17-Mar-08	Currency Future	1	1,000	25	25,000	7.6500	191,250.00	Client	Buy
12:40:00	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	7.6500	229,500.00	Client	Buy
12:40:00	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	7.6500	(229,500.00)	Client	Sell
12:40:00	\$ / R 17-Mar-08	Currency Future	1	1,000	25	25,000	7.6500	(191,250.00)	Client	Sell
12:52:29	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.6300	38,150.00	Client	Buy
12:52:29	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.6300	(38,150.00)	Client	Sell
13:29:01	\$ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	7.5540	(15,108,000.00)	Member	Sell
13:31:57	\$ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	7.5540	15,108,000.00	Member	Buy
14:03:53	\$ / R 17-Mar-08	Currency Future	1	1,000	1,000	1,000,000	7.6350	7,635,000.00	Sub-Account	Buy
14:03:53	\$ / R 17-Mar-08	Currency Future	1	1,000	1,000	1,000,000	7.6350	(7,635,000.00)	Client	Sell
14:04:18	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.8125	7,812,500.00	Sub-Account	Buy
14:04:18	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.8125	(7,812,500.00)	Client	Sell
14:05:11	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.8125	3,906,250.00	Sub-Account	Buy
14:05:11	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.8125	(3,906,250.00)	Client	Sell
14:05:25	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.9475	7,947,500.00	Sub-Account	Buy
14:05:25	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.9475	(7,947,500.00)	Client	Sell
14:05:28	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.9475	(7,947,500.00)	Client	Sell
14:05:28	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.9475	7,947,500.00	Sub-Account	Buy
14:05:39	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	7.6350	3,817,500.00	Sub-Account	Buy
14:05:39	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	7.6350	(3,817,500.00)	Client	Sell
14:10:56	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8100	(156,200.00)	Sub-Account	Sell
14:10:56	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8100	156,200.00	Client	Buy
14:11:22	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8000	156,000.00	Client	Buy
14:11:22	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8000	(156,000.00)	Sub-Account	Sell
14:15:46	\$ / R 17-Mar-08	Currency Future	1	1,000	10,000	10,000,000	7.6060	76,060,000.00	Member	Buy
14:15:46	\$ / R 17-Mar-08	Currency Future	1	1,000	10,000	10,000,000	7.6060	(76,060,000.00)	Client	Sell
14:20:17	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.6350	15,270.00	Client	Buy
14:20:17	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.6350	(15,270.00)	Sub-Account	Sell
14:20:46	\$ / R 17-Mar-08	Currency Future	1	1,000	25	25,000	7.6325	(190,812.50)	Sub-Account	Sell
14:20:46	\$ / R 17-Mar-08	Currency Future	1	1,000	25	25,000	7.6325	190,812.50	Client	Buy
14:20:46	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.6320	152,640.00	Client	Buy
14:20:46	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.6320	(152,640.00)	Sub-Account	Sell
14:44:53	\$ / R 13-Jun-08	Currency Future	1	1,000	2,500	2,500,000	7.5515	(18,878,750.00)	Member	Sell
14:46:27	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7810	(3,890,500.00)	Member	Sell
14:49:17	\$ / R 15-Sep-08	Currency Future	1	1,000	2,500	2,500,000	7.7520	(19,380,000.00)	Member	Sell
14:54:10	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7735	(3,886,750.00)	Member	Sell
14:54:46	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9435	(3,971,750.00)	Member	Sell
14:55:27	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5540	(3,777,000.00)	Member	Sell
14:56:36	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7545	(3,877,250.00)	Member	Sell
14:58:49	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9510	(3,975,500.00)	Member	Sell
15:00:49	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9510	3,975,500.00	Member	Buy
15:01:14	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.7545	3,877,250.00	Member	Buy
15:01:27	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.5540	3,777,000.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
15:01:42	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9435	3,971,750.00	Member	Buy
15:02:01	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7735	3,886,750.00	Member	Buy
15:02:17	\$ / R 15-Sep-08	Currency Future	1	1,000	2,500	2,500,000	7.7520	19,380,000.00	Member	Buy
15:02:32	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7810	3,890,500.00	Member	Buy
15:02:46	\$ / R 13-Jun-08	Currency Future	1	1,000	2,500	2,500,000	7.5515	18,878,750.00	Member	Buy
15:23:05	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8035	(78,035.00)	Sub-Account	Sell
15:23:05	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8035	78,035.00	Client	Buy
15:23:47	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.9700	(7,970.00)	Sub-Account	Sell
15:23:47	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.9700	7,970.00	Client	Buy
15:24:34	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.6400	15,280.00	Client	Buy
15:24:34	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.6400	(15,280.00)	Sub-Account	Sell
15:24:40	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8000	(7,800.00)	Sub-Account	Sell
15:24:40	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8000	7,800.00	Client	Buy
15:24:46	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6350	381,750.00	Client	Buy
15:24:46	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.6350	(381,750.00)	Sub-Account	Sell
15:24:54	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.6300	(38,150.00)	Sub-Account	Sell
15:24:54	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.6300	38,150.00	Client	Buy
15:24:54	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9600	79,600.00	Client	Buy
15:24:54	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9600	(79,600.00)	Sub-Account	Sell
16:42:47	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9720	79,720.00	Client	Buy
16:42:47	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9720	(79,720.00)	Sub-Account	Sell
<b>Total for \$ / R Currency Future</b>			<b>70</b>		<b>51,084</b>	<b>51,084,000</b>		<b>392,223,917.00</b>		
-----										
09:18:35	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	15.6800	156,800.00	Client	Buy
09:18:35	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	15.6800	(156,800.00)	Sub-Account	Sell
09:19:36	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	15.6500	(78,250.00)	Sub-Account	Sell
09:19:36	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	15.6500	78,250.00	Client	Buy
13:52:08	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	15.5500	15,550.00	Client	Buy
13:52:08	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	15.5500	(15,550.00)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>3</b>		<b>16</b>	<b>16,000</b>		<b>250,600.00</b>		
-----										
09:16:53	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	11.8700	(118,700.00)	Client	Sell
09:16:53	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	11.8700	118,700.00	Client	Buy
09:18:12	€ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	11.8500	(59,250.00)	Sub-Account	Sell
09:18:12	€ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	11.8500	59,250.00	Client	Buy
12:15:06	€ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	11.3333	566,665.00	Member	Buy
12:47:39	€ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	11.3333	(566,665.00)	Client	Sell
13:52:03	€ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	11.8100	(23,620.00)	Sub-Account	Sell
13:52:03	€ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	11.8100	23,620.00	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
14:06:46	€ / R 15-Sep-08	Currency Future	1	1,000	700	700,000	11.7400	(8,218,000.00)	Client	Sell
14:06:46	€ / R 15-Sep-08	Currency Future	1	1,000	700	700,000	11.7400	8,218,000.00	Sub-Account	Buy
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>767</b>	<b>767,000</b>		<b>8,986,235.00</b>		
<b>Grand Total for all Instruments</b>			<b>78</b>		<b>51,867</b>	<b>51,867,000</b>		<b>401,460,752.00</b>		