



# Currency Futures Matched Trades

Report for 06/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:54:57	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9145	158,290.00	Client	Buy
08:54:57	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9145	(158,290.00)	Sub-Account	Sell
08:55:42	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9145	(158,290.00)	Sub-Account	Sell
08:55:42	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9145	158,290.00	Client	Buy
09:00:42	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9165	(237,495.00)	Sub-Account	Sell
09:00:42	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9165	237,495.00	Client	Buy
09:01:01	\$ / R 15-Sep-08	Currency Future	1	1,000	14	14,000	8.0970	(113,358.00)	Sub-Account	Sell
09:01:01	\$ / R 15-Sep-08	Currency Future	1	1,000	14	14,000	8.0970	113,358.00	Client	Buy
09:01:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9165	(79,165.00)	Sub-Account	Sell
09:01:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9165	79,165.00	Client	Buy
09:01:10	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0970	161,940.00	Client	Buy
09:01:10	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0970	(161,940.00)	Sub-Account	Sell
09:01:14	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0970	161,940.00	Client	Buy
09:01:14	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0970	(161,940.00)	Sub-Account	Sell
09:05:57	\$ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	7.9120	(3,164,800.00)	Sub-Account	Sell
09:05:57	\$ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	7.9120	3,164,800.00	Client	Buy
09:07:35	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9120	(237,360.00)	Sub-Account	Sell
09:07:35	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9120	237,360.00	Client	Buy
09:07:47	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9120	79,120.00	Client	Buy
09:07:47	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9120	(79,120.00)	Sub-Account	Sell
09:09:01	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9120	39,560.00	Client	Buy
09:09:01	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9120	(39,560.00)	Sub-Account	Sell
09:21:25	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.9085	1,581,700.00	Client	Buy
09:21:25	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.9085	(1,581,700.00)	Sub-Account	Sell
09:40:35	\$ / R 15-Sep-08	Currency Future	1	1,000	18	18,000	8.0390	144,702.00	Sub-Account	Buy
09:40:35	\$ / R 15-Sep-08	Currency Future	1	1,000	18	18,000	8.0390	(144,702.00)	Client	Sell
09:46:22	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.7100	38,550.00	Client	Buy
09:46:22	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.7100	(38,550.00)	Client	Sell
09:47:50	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8900	(157,800.00)	Sub-Account	Sell
09:47:50	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8900	157,800.00	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
09:53:08	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.8984	(3,949,200.00)	Member	Sell
09:53:08	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.8984	3,949,200.00	Client	Buy
11:10:04	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.9280	7,928.00	Client	Buy
11:10:04	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.9280	(7,928.00)	Client	Sell
11:49:23	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0015	(80,015.00)	Sub-Account	Sell
11:49:23	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0015	80,015.00	Client	Buy
11:50:16	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0015	(80,015.00)	Sub-Account	Sell
11:50:16	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0015	80,015.00	Client	Buy
12:40:20	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9145	158,290.00	Client	Buy
12:40:20	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9145	(158,290.00)	Client	Sell
13:14:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9600	(39,800.00)	Client	Sell
13:14:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9600	39,800.00	Client	Buy
13:16:16	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9600	79,600.00	Client	Buy
13:16:16	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9600	(79,600.00)	Client	Sell
13:57:50	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	7.8250	(3,912,500.00)	Member	Sell
13:57:50	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	7.8250	3,912,500.00	Client	Buy
14:41:07	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.1450	(162,900.00)	Sub-Account	Sell
14:41:07	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.1450	162,900.00	Client	Buy
14:41:09	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.9600	278,600.00	Client	Buy
14:41:09	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.9600	(278,600.00)	Sub-Account	Sell
14:42:10	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.9500	795,000.00	Client	Buy
14:42:10	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9515	(397,575.00)	Sub-Account	Sell
14:42:10	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.9500	(795,000.00)	Sub-Account	Sell
14:42:10	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9515	397,575.00	Client	Buy
14:55:56	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.8000	7,800.00	Client	Buy
14:55:56	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.8000	(7,800.00)	Sub-Account	Sell
16:02:13	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.0655	(40,327.50)	Sub-Account	Sell
16:02:13	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.0655	40,327.50	Client	Buy
16:39:49	\$ / R 17-Mar-08	Currency Future	1	1,000	150	150,000	7.8950	1,184,250.00	Client	Buy
16:39:49	\$ / R 17-Mar-08	Currency Future	1	1,000	150	150,000	7.8950	(1,184,250.00)	Sub-Account	Sell
16:41:41	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	8.0407	(2,010,175.00)	Member	Sell
17:07:44	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	8.0407	2,010,175.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>31</b>		<b>2,489</b>	<b>2,489,000</b>		<b>19,698,045.50</b>		

09:00:35	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.6625	156,625.00	Client	Buy
09:00:35	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.6625	(156,625.00)	Sub-Account	Sell
09:00:56	£ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	15.9180	318,360.00	Client	Buy
09:00:56	£ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	15.9180	(318,360.00)	Sub-Account	Sell
11:11:04	£ / R 15-Sep-08	Currency Future	1	1,000	8	8,000	15.8400	126,720.00	Client	Buy
11:11:04	£ / R 15-Sep-08	Currency Future	1	1,000	8	8,000	15.8400	(126,720.00)	Client	Sell
13:20:12	£ / R 13-Jun-08	Currency Future	1	1,000	320	320,000	15.4950	(4,958,400.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
17:10:04	£ / R 13-Jun-08	Currency Future	1	1,000	320	320,000	15.4950	4,958,400.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>4</b>		<b>358</b>	<b>358,000</b>		<b>5,560,105.00</b>		
09:01:11	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.0690	(120,690.00)	Sub-Account	Sell
09:01:11	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.0690	120,690.00	Client	Buy
09:01:38	€ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	12.2900	245,800.00	Client	Buy
09:01:38	€ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	12.2900	(245,800.00)	Sub-Account	Sell
16:41:15	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	12.2833	(3,070,825.00)	Member	Sell
16:41:50	€ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	12.0500	48,200.00	Client	Buy
16:41:50	€ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	12.0500	(48,200.00)	Client	Sell
17:08:15	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	12.2833	3,070,825.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>4</b>		<b>284</b>	<b>284,000</b>		<b>3,485,515.00</b>		
<b>Grand Total for all Instruments</b>			<b>39</b>		<b>3,131</b>	<b>3,131,000</b>		<b>28,743,665.50</b>		