

# Currency Futures Matched Trades

Report for 14/05/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:59:50	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6640	38,320.00	Client	Buy
08:59:50	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6640	(38,320.00)	Client	Sell
09:25:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6640	(38,320.00)	Client	Sell
09:25:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6640	38,320.00	Sub-Account	Buy
10:06:41	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8400	392,000.00	Sub-Account	Buy
10:06:41	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8400	(392,000.00)	Client	Sell
10:10:12	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.0245	240,735.00	Sub-Account	Buy
10:10:12	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.0245	(240,735.00)	Client	Sell
10:10:18	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.0245	(240,735.00)	Client	Sell
10:10:18	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.0245	240,735.00	Sub-Account	Buy
10:11:48	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7000	7,700.00	Client	Buy
10:11:48	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7000	(7,700.00)	Client	Sell
10:27:41	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.0245	240,735.00	Client	Buy
10:27:41	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.0245	(240,735.00)	Sub-Account	Sell
10:43:40	\$ / R 15-Sep-08	Currency Future	1	1,000	6,250	6,250,000	7.8975	(49,359,375.00)	Member	Sell
11:07:50	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.7000	15,400.00	Client	Buy
11:07:50	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.7000	(15,400.00)	Client	Sell
11:16:34	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.6995	(769,950.00)	Client	Sell
11:16:34	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.6995	769,950.00	Sub-Account	Buy
11:18:41	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.6618	7,661,800.00	Client	Buy
11:18:41	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.6618	(7,661,800.00)	Member	Sell
11:40:57	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7577	(77,577.00)	Member	Sell
11:59:32	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7547	(155,094.00)	Member	Sell
12:10:36	\$ / R 15-Sep-08	Currency Future	1	1,000	6,250	6,250,000	7.8975	49,359,375.00	Client	Buy
12:18:25	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7577	77,577.00	Client	Buy
12:19:08	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7547	155,094.00	Client	Buy
16:28:43	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.6710	(230,130.00)	Client	Sell
16:28:43	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.6710	230,130.00	Sub-Account	Buy

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>			<b>14</b>		<b>7,563</b>	<b>7,563,000</b>		<b>59,467,871.00</b>		
10:03:14	£ / R 15-Sep-08	Currency Future	1	1,000	60	60,000	15.0610	903,660.00	Sub-Account	Buy
10:03:14	£ / R 15-Sep-08	Currency Future	1	1,000	60	60,000	15.0610	(903,660.00)	Client	Sell
10:10:32	£ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	15.3285	919,710.00	Sub-Account	Buy
10:10:32	£ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	15.3285	(919,710.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>2</b>		<b>120</b>	<b>120,000</b>		<b>1,823,370.00</b>		
10:01:51	€ / R 15-Sep-08	Currency Future	1	1,000	90	90,000	11.9940	1,079,460.00	Sub-Account	Buy
10:01:51	€ / R 15-Sep-08	Currency Future	1	1,000	90	90,000	11.9940	(1,079,460.00)	Client	Sell
10:08:39	€ / R 12-Dec-08	Currency Future	1	1,000	70	70,000	12.2350	(856,450.00)	Client	Sell
10:08:39	€ / R 12-Dec-08	Currency Future	1	1,000	70	70,000	12.2350	856,450.00	Sub-Account	Buy
11:07:52	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	11.8500	11,850.00	Sub-Account	Buy
11:07:52	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	11.8500	(11,850.00)	Client	Sell
16:38:12	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	11.9000	(1,190,000.00)	Sub-Account	Sell
16:38:12	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	11.9000	1,190,000.00	Sub-Account	Buy
16:46:02	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	11.9100	(1,191,000.00)	Member	Sell
16:46:02	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	11.9100	1,191,000.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>361</b>	<b>361,000</b>		<b>4,328,760.00</b>		
<b>Grand Total for all Instruments</b>			<b>21</b>		<b>8,044</b>	<b>8,044,000</b>		<b>65,620,001.00</b>		