



# Currency Futures Matched Trades

Report for 15/01/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:19:04	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	6.8355	136,710.00	Client	Buy
09:19:04	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	6.8355	(136,710.00)	Sub-Account	Sell
09:26:53	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	6.7502	(1,350,040.00)	Member	Sell
09:28:54	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	6.7502	(675,020.00)	Member	Sell
09:31:25	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	6.7507	(2,025,210.00)	Member	Sell
09:32:22	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	6.7502	1,350,040.00	Client	Buy
09:33:04	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	6.7502	675,020.00	Client	Buy
09:33:27	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	6.7507	2,025,210.00	Client	Buy
09:45:17	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	6.9250	(692,500.00)	Client	Sell
09:45:17	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	6.9250	692,500.00	Sub-Account	Buy
09:45:42	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	6.9250	1,385,000.00	Sub-Account	Buy
09:45:42	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	6.9250	(1,385,000.00)	Client	Sell
10:04:42	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	6.9160	691,600.00	Sub-Account	Buy
10:04:42	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	6.9160	(691,600.00)	Client	Sell
10:04:59	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	6.9160	(1,383,200.00)	Client	Sell
10:04:59	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	6.9160	1,383,200.00	Sub-Account	Buy
10:06:35	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	6.8200	204,600.00	Client	Buy
10:06:35	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	6.8200	(204,600.00)	Sub-Account	Sell
10:07:17	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	6.8100	27,240.00	Client	Buy
10:07:17	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	6.8100	(27,240.00)	Sub-Account	Sell
11:34:11	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	6.8200	(27,280.00)	Client	Sell
11:34:11	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	6.8200	27,280.00	Client	Buy
11:59:36	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	6.9865	(139,730.00)	Sub-Account	Sell
11:59:36	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	6.9865	139,730.00	Client	Buy
14:21:42	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	6.7505	3,375,250.00	Member	Buy
14:22:51	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	6.9000	(3,450,000.00)	Member	Sell
14:35:58	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	6.7505	(3,375,250.00)	Client	Sell
14:36:33	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	6.9000	3,450,000.00	Member	Buy
16:45:28	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.1055	35,527.50	Sub-Account	Buy
16:45:28	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.1055	(35,527.50)	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>			<b>15</b>		<b>2,283</b>	<b>2,283,000</b>		<b>15,598,907.50</b>		
14:01:27	£ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	13.8500	(415,500.00)	Sub-Account	Sell
14:01:27	£ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	13.8500	415,500.00	Client	Buy
14:39:30	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	13.6431	(272,862.00)	Member	Sell
14:45:00	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	13.6431	272,862.00	Client	Buy
16:04:27	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	13.7060	(137,060.00)	Member	Sell
16:06:39	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	13.7060	137,060.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>3</b>		<b>60</b>	<b>60,000</b>		<b>825,422.00</b>		
<b>Grand Total for all Instruments</b>			<b>18</b>		<b>2,343</b>	<b>2,343,000</b>		<b>16,424,329.50</b>		