



# Currency Futures Matched Trades

Report for 01/02/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:17:21	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.5000	(375,000.00)	Client	Sell
09:17:21	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.5000	375,000.00	Sub-Account	Buy
09:17:21	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.5000	375,000.00	Sub-Account	Buy
09:17:21	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.5000	(375,000.00)	Client	Sell
09:24:58	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.5115	(150,230.00)	Client	Sell
09:24:58	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.5115	150,230.00	Sub-Account	Buy
09:35:37	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7608	776,080.00	Member	Buy
09:40:02	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7608	(776,080.00)	Client	Sell
09:48:29	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9561	(159,122.00)	Member	Sell
09:55:00	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	7.6820	2,304,600.00	Member	Buy
09:56:15	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.5500	(15,100.00)	Client	Sell
09:56:15	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.5500	(7,550.00)	Client	Sell
09:56:15	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.5500	15,100.00	Client	Buy
09:56:15	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.5500	7,550.00	Client	Buy
10:16:56	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.5350	(37,675.00)	Sub-Account	Sell
10:16:56	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.5350	37,675.00	Client	Buy
10:17:04	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.5320	(37,660.00)	Sub-Account	Sell
10:17:04	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.5320	37,660.00	Client	Buy
10:24:26	\$ / R 17-Mar-08	Currency Future	1	1,000	40	40,000	7.5085	300,340.00	Sub-Account	Buy
10:24:26	\$ / R 17-Mar-08	Currency Future	1	1,000	40	40,000	7.5085	(300,340.00)	Client	Sell
10:39:58	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.5000	375,000.00	Client	Buy
10:39:58	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.5000	(375,000.00)	Client	Sell
11:15:55	\$ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	7.8400	(101,920.00)	Sub-Account	Sell
11:15:55	\$ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	7.8400	101,920.00	Client	Buy
11:29:31	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9561	159,122.00	Client	Buy
11:34:53	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.5000	37,500.00	Client	Buy
11:34:53	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.5000	(37,500.00)	Client	Sell
11:49:26	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.4610	(74,610.00)	Client	Sell
11:49:26	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.4610	74,610.00	Client	Buy
11:49:58	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.4600	29,840.00	Client	Buy
11:49:58	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.4600	(29,840.00)	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
12:09:39	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8000	(7,800.00)	Sub-Account	Sell
12:09:39	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.8000	7,800.00	Client	Buy
12:27:29	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.4615	(7,461.50)	Client	Sell
12:27:29	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.4615	7,461.50	Client	Buy
12:37:14	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.4905	(74,905.00)	Sub-Account	Sell
12:37:14	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.4905	74,905.00	Client	Buy
12:39:36	\$ / R 15-Sep-08	Currency Future	1	1,000	300	300,000	7.8140	(2,344,200.00)	Sub-Account	Sell
12:39:36	\$ / R 15-Sep-08	Currency Future	1	1,000	300	300,000	7.8140	2,344,200.00	Client	Buy
13:35:13	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	7.6820	(2,304,600.00)	Client	Sell
13:51:34	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.4615	(29,846.00)	Sub-Account	Sell
13:51:34	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.4615	29,846.00	Client	Buy
13:51:46	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.4600	22,380.00	Client	Buy
13:51:46	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.4600	(22,380.00)	Sub-Account	Sell
14:06:35	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.4140	74,140.00	Sub-Account	Buy
14:06:35	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.4140	(74,140.00)	Client	Sell
14:18:02	\$ / R 17-Mar-08	Currency Future	1	1,000	130	130,000	7.4653	(970,489.00)	Member	Sell
14:23:54	\$ / R 17-Mar-08	Currency Future	1	1,000	130	130,000	7.4653	970,489.00	Client	Buy
14:41:39	\$ / R 17-Mar-08	Currency Future	1	1,000	1,000	1,000,000	7.2935	(7,293,500.00)	Client	Sell
14:41:39	\$ / R 17-Mar-08	Currency Future	1	1,000	1,000	1,000,000	7.2935	7,293,500.00	Client	Buy
14:42:29	\$ / R 17-Mar-08	Currency Future	1	1,000	1,000	1,000,000	7.4310	(7,431,000.00)	Client	Sell
14:42:29	\$ / R 17-Mar-08	Currency Future	1	1,000	1,000	1,000,000	7.4310	7,431,000.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>26</b>		<b>3,134</b>	<b>3,134,000</b>		<b>23,412,948.50</b>		
-----										
09:22:56	£ / R 13-Jun-08	Currency Future	1	1,000	65	65,000	15.2165	(989,072.50)	Member	Sell
09:24:35	£ / R 13-Jun-08	Currency Future	1	1,000	65	65,000	15.2165	989,072.50	Client	Buy
09:36:29	£ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	15.5815	(311,630.00)	Member	Sell
11:15:12	£ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	15.3800	(107,660.00)	Sub-Account	Sell
11:15:12	£ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	15.3800	107,660.00	Client	Buy
11:30:06	£ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	15.5815	311,630.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>3</b>		<b>92</b>	<b>92,000</b>		<b>1,408,362.50</b>		
-----										
09:23:20	€ / R 13-Jun-08	Currency Future	1	1,000	90	90,000	11.4070	(1,026,630.00)	Member	Sell
09:25:02	€ / R 13-Jun-08	Currency Future	1	1,000	90	90,000	11.4070	1,026,630.00	Client	Buy
11:15:39	€ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	11.5600	(104,040.00)	Sub-Account	Sell
11:15:39	€ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	11.5600	104,040.00	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
<b>Total for € / R Currency Future</b>			2		99	99,000		1,130,670.00		
<b>Grand Total for all Instruments</b>			31		3,325	3,325,000		25,951,981.00		