

# Currency Futures Matched Trades

Report for 09/05/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:14:56	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.7500	(193,750.00)	Client	Sell
10:14:56	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.7500	193,750.00	Client	Buy
10:19:45	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.7500	(116,250.00)	Client	Sell
10:19:45	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.7500	116,250.00	Client	Buy
10:19:56	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7500	(77,500.00)	Client	Sell
10:19:56	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7500	77,500.00	Client	Buy
10:34:27	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7500	(3,875,000.00)	Member	Sell
11:03:32	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7500	3,875,000.00	Client	Buy
11:37:44	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7600	(7,760.00)	Client	Sell
11:37:44	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7600	7,760.00	Client	Buy
11:42:20	\$ / R 13-Jun-08	Currency Future	1	1,000	19	19,000	7.7600	147,440.00	Sub-Account	Buy
11:42:20	\$ / R 13-Jun-08	Currency Future	1	1,000	19	19,000	7.7600	(147,440.00)	Client	Sell
11:44:50	\$ / R 13-Jun-08	Currency Future	1	1,000	80	80,000	7.7650	(621,200.00)	Client	Sell
11:44:50	\$ / R 13-Jun-08	Currency Future	1	1,000	80	80,000	7.7650	621,200.00	Sub-Account	Buy
11:51:19	\$ / R 13-Jun-08	Currency Future	1	1,000	2,500	2,500,000	7.7530	19,382,500.00	Member	Buy
11:51:33	\$ / R 13-Jun-08	Currency Future	1	1,000	2,500	2,500,000	7.7600	19,400,000.00	Member	Buy
11:52:02	\$ / R 13-Jun-08	Currency Future	1	1,000	2,500	2,500,000	7.7700	19,425,000.00	Member	Buy
12:02:37	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.7403	1,548,060.00	Member	Buy
12:06:07	\$ / R 15-Sep-08	Currency Future	1	1,000	250	250,000	7.9736	(1,993,400.00)	Member	Sell
12:24:01	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7800	38,900.00	Sub-Account	Buy
12:24:01	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7700	38,850.00	Sub-Account	Buy
12:24:01	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7800	(38,900.00)	Client	Sell
12:24:01	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7700	(38,850.00)	Client	Sell
12:32:23	\$ / R 13-Jun-08	Currency Future	1	1,000	2,500	2,500,000	7.7800	19,450,000.00	Member	Buy
12:36:25	\$ / R 13-Jun-08	Currency Future	1	1,000	2,500	2,500,000	7.7530	(19,382,500.00)	Member	Sell
12:36:36	\$ / R 13-Jun-08	Currency Future	1	1,000	2,500	2,500,000	7.7600	(19,400,000.00)	Member	Sell
12:36:46	\$ / R 13-Jun-08	Currency Future	1	1,000	2,500	2,500,000	7.7700	(19,425,000.00)	Member	Sell
12:36:54	\$ / R 13-Jun-08	Currency Future	1	1,000	2,500	2,500,000	7.7800	(19,450,000.00)	Member	Sell
12:43:22	\$ / R 15-Sep-08	Currency Future	1	1,000	250	250,000	7.9736	1,993,400.00	Client	Buy
12:52:59	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.7670	(7,767,000.00)	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
12:52:59	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.7670	7,767,000.00	Member	Buy
13:51:04	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.7403	(1,548,060.00)	Client	Sell
14:40:26	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.7600	(310,400.00)	Client	Sell
14:40:26	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.7600	310,400.00	Client	Buy
16:39:36	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7855	77,855.00	Client	Buy
16:39:36	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7855	(77,855.00)	Sub-Account	Sell
<b>Total for \$ / R Currency Future</b>			<b>18</b>		<b>12,160</b>	<b>12,160,000</b>		<b>94,470,865.00</b>		
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14:38:43	£ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	15.1400	3,028,000.00	Client	Buy
14:38:43	£ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	15.1400	(3,028,000.00)	Member	Sell
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>200</b>	<b>200,000</b>		<b>3,028,000.00</b>		
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10:15:50	€ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	12.0270	300,675.00	Client	Buy
10:15:50	€ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	12.0270	(300,675.00)	Sub-Account	Sell
10:45:34	€ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	12.1720	24,344.00	Client	Buy
10:45:34	€ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	12.1720	(24,344.00)	Client	Sell
10:57:54	€ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	12.1720	(36,516.00)	Client	Sell
10:57:54	€ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	12.1720	36,516.00	Sub-Account	Buy
13:27:32	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	11.9605	598,025.00	Sub-Account	Buy
13:27:32	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	11.9605	(598,025.00)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>4</b>		<b>80</b>	<b>80,000</b>		<b>959,560.00</b>		
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<b>Grand Total for all Instruments</b>			<b>23</b>		<b>12,440</b>	<b>12,440,000</b>		<b>98,458,425.00</b>		