



# Currency Futures Matched Trades

Report for 25/01/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:07:34	\$ / R 17-Mar-08	Currency Future	1	1,000	9	9,000	7.0230	63,207.00	Sub-Account	Buy
09:07:34	\$ / R 17-Mar-08	Currency Future	1	1,000	9	9,000	7.0230	(63,207.00)	Client	Sell
09:26:12	\$ / R 17-Mar-08	Currency Future	1	1,000	12	12,000	7.0600	(84,720.00)	Client	Sell
09:26:12	\$ / R 17-Mar-08	Currency Future	1	1,000	12	12,000	7.0600	84,720.00	Sub-Account	Buy
09:31:02	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.2577	(254,019.50)	Member	Sell
09:31:20	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.2577	254,019.50	Member	Buy
09:33:44	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.4285	(222,855.00)	Sub-Account	Sell
09:33:44	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.4285	222,855.00	Client	Buy
09:34:44	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.2550	3,627,500.00	Client	Buy
09:34:44	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.2550	(3,627,500.00)	Sub-Account	Sell
09:35:12	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.2550	(3,627,500.00)	Sub-Account	Sell
09:35:12	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.2550	3,627,500.00	Client	Buy
09:36:02	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.4275	7,427,500.00	Client	Buy
09:36:02	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.4275	(7,427,500.00)	Sub-Account	Sell
09:39:07	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.2530	(217,590.00)	Sub-Account	Sell
09:39:07	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.2530	217,590.00	Client	Buy
09:40:06	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.4300	(7,430,000.00)	Sub-Account	Sell
09:40:06	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.4300	7,430,000.00	Client	Buy
09:44:37	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.1335	713,350.00	Client	Buy
09:44:37	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.1335	(713,350.00)	Sub-Account	Sell
09:45:32	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.4200	(1,484,000.00)	Sub-Account	Sell
09:45:32	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.4200	1,484,000.00	Client	Buy
09:53:25	\$ / R 17-Mar-08	Currency Future	1	1,000	70	70,000	7.1014	(497,098.00)	Member	Sell
09:53:38	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.2475	(72,475.00)	Member	Sell
09:54:14	\$ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	7.1065	14,213,000.00	Client	Buy
09:54:14	\$ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	7.1065	(14,213,000.00)	Member	Sell
09:55:08	\$ / R 15-Sep-08	Currency Future	1	1,000	300	300,000	7.4200	(2,226,000.00)	Sub-Account	Sell
09:55:08	\$ / R 15-Sep-08	Currency Future	1	1,000	300	300,000	7.4200	2,226,000.00	Client	Buy
10:15:00	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.1200	(21,360.00)	Sub-Account	Sell
10:15:00	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.1200	21,360.00	Client	Buy
10:18:06	\$ / R 17-Mar-08	Currency Future	1	1,000	75	75,000	7.1375	(535,312.50)	Sub-Account	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:18:06	\$ / R 17-Mar-08	Currency Future	1	1,000	75	75,000	7.1375	535,312.50	Client	Buy
10:27:50	\$ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	7.1350	(14,270,000.00)	Member	Sell
10:27:50	\$ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	7.1350	14,270,000.00	Client	Buy
10:49:19	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.2700	3,635,000.00	Client	Buy
10:49:19	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.2700	(3,635,000.00)	Sub-Account	Sell
10:49:33	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.2700	(3,635,000.00)	Sub-Account	Sell
10:49:33	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.2700	3,635,000.00	Client	Buy
11:12:33	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.3075	(3,653,750.00)	Sub-Account	Sell
11:12:33	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.3075	3,653,750.00	Client	Buy
11:13:49	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.4795	299,180.00	Client	Buy
11:13:49	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.4795	(299,180.00)	Sub-Account	Sell
11:39:33	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.1710	21,513.00	Client	Buy
11:39:33	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.1710	(21,513.00)	Sub-Account	Sell
11:59:35	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.1830	71,830.00	Client	Buy
11:59:35	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.1830	(71,830.00)	Sub-Account	Sell
12:07:28	\$ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	7.1773	(14,354,600.00)	Member	Sell
12:07:28	\$ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	7.1773	14,354,600.00	Client	Buy
12:22:47	\$ / R 17-Mar-08	Currency Future	1	1,000	70	70,000	7.1014	497,098.00	Client	Buy
12:34:54	\$ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	7.1590	14,318,000.00	Client	Buy
12:34:54	\$ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	7.1590	(14,318,000.00)	Member	Sell
13:13:44	\$ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	7.1827	(14,365,400.00)	Member	Sell
13:13:44	\$ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	7.1827	14,365,400.00	Client	Buy
13:33:08	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.3300	3,665,000.00	Client	Buy
13:33:08	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.3300	(3,665,000.00)	Sub-Account	Sell
14:03:25	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.2240	144,480.00	Client	Buy
14:03:25	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.2240	(144,480.00)	Sub-Account	Sell
14:23:36	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.2320	(7,232.00)	Sub-Account	Sell
14:23:36	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.2320	7,232.00	Sub-Account	Buy
14:24:42	\$ / R 17-Mar-08	Currency Future	1	1,000	9	9,000	7.2320	65,088.00	Sub-Account	Buy
14:24:42	\$ / R 17-Mar-08	Currency Future	1	1,000	9	9,000	7.2320	(65,088.00)	Sub-Account	Sell
14:25:02	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.5360	1,507,200.00	Client	Buy
14:25:02	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.5360	(1,507,200.00)	Sub-Account	Sell
15:12:17	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.5185	(75,185.00)	Sub-Account	Sell
15:12:17	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.5185	75,185.00	Client	Buy
15:44:58	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.2100	(28,840.00)	Client	Sell
15:44:58	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.2100	28,840.00	Client	Buy
16:03:41	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.5000	(750,000.00)	Sub-Account	Sell
16:03:41	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.5000	750,000.00	Client	Buy
16:03:47	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.1900	(7,190.00)	Sub-Account	Sell
16:03:47	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.1900	7,190.00	Client	Buy
16:04:19	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.1800	(143,600.00)	Sub-Account	Sell
16:04:19	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.1800	143,600.00	Client	Buy
16:04:31	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.4800	(7,480.00)	Sub-Account	Sell
16:04:31	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.4800	7,480.00	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
16:20:37	\$ / R 13-Jun-08	Currency Future	1	1,000	270	270,000	7.3230	(1,977,210.00)	Sub-Account	Sell
16:20:37	\$ / R 13-Jun-08	Currency Future	1	1,000	270	270,000	7.3230	1,977,210.00	Client	Buy
16:24:31	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.4700	1,494,000.00	Client	Buy
16:24:31	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.4700	(1,494,000.00)	Sub-Account	Sell
16:30:05	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.1605	358,025.00	Client	Buy
16:30:05	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.1605	(358,025.00)	Sub-Account	Sell
16:58:44	\$ / R 17-Mar-08	Currency Future	1	1,000	700	700,000	7.2153	(5,050,710.00)	Member	Sell
16:58:44	\$ / R 17-Mar-08	Currency Future	1	1,000	700	700,000	7.2153	5,050,710.00	Client	Buy
17:07:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.2475	72,475.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>42</b>		<b>17,513</b>	<b>17,513,000</b>		<b>126,623,000.00</b>		
10:12:33	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	14.3000	286,000.00	Sub-Account	Buy
10:12:33	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	14.3000	(286,000.00)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>20</b>	<b>20,000</b>		<b>286,000.00</b>		
<b>Grand Total for all Instruments</b>			<b>43</b>		<b>17,533</b>	<b>17,533,000</b>		<b>126,909,000.00</b>		