

# Currency Futures Matched Trades

Report for 29/02/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:20:03	\$ / R 17-Mar-08	Currency Future	1	1,000	25	25,000	7.5415	188,537.50	Client	Buy
09:20:03	\$ / R 17-Mar-08	Currency Future	1	1,000	25	25,000	7.5415	(188,537.50)	Member	Sell
09:22:46	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.6500	7,650.00	Client	Buy
09:22:46	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.6500	(7,650.00)	Client	Sell
09:22:46	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.6500	7,650.00	Client	Buy
09:22:46	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.6500	(7,650.00)	Client	Sell
09:37:15	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.6470	7,647.00	Client	Buy
09:37:15	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.6470	(7,647.00)	Client	Sell
09:37:29	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.6470	(30,588.00)	Sub-Account	Sell
09:37:29	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.6470	30,588.00	Client	Buy
10:11:26	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.6500	(30,600.00)	Client	Sell
10:11:26	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.6500	30,600.00	Sub-Account	Buy
10:26:45	\$ / R 17-Mar-08	Currency Future	1	1,000	6	6,000	7.6750	(46,050.00)	Sub-Account	Sell
10:26:45	\$ / R 17-Mar-08	Currency Future	1	1,000	6	6,000	7.6750	46,050.00	Client	Buy
10:52:23	\$ / R 13-Jun-08	Currency Future	1	1,000	98	98,000	7.8300	(767,340.00)	Sub-Account	Sell
10:52:23	\$ / R 13-Jun-08	Currency Future	1	1,000	98	98,000	7.8300	767,340.00	Client	Buy
11:20:34	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.6500	22,950.00	Client	Buy
11:20:34	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.6500	(22,950.00)	Sub-Account	Sell
11:57:07	\$ / R 17-Mar-08	Currency Future	1	1,000	4,000	4,000,000	7.6500	30,600,000.00	Member	Buy
11:57:15	\$ / R 17-Mar-08	Currency Future	1	1,000	4,000	4,000,000	7.6500	(30,600,000.00)	Client	Sell
12:50:41	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.6800	(76,800.00)	Client	Sell
12:50:41	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.6800	76,800.00	Client	Buy
12:59:30	\$ / R 17-Mar-08	Currency Future	1	1,000	40	40,000	7.6800	307,200.00	Sub-Account	Buy
12:59:30	\$ / R 17-Mar-08	Currency Future	1	1,000	40	40,000	7.6800	(307,200.00)	Client	Sell
13:01:21	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.6900	7,690.00	Sub-Account	Buy
13:01:21	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.6900	(7,690.00)	Client	Sell
13:07:12	\$ / R 17-Mar-08	Currency Future	1	1,000	45	45,000	7.7000	(346,500.00)	Sub-Account	Sell
13:07:12	\$ / R 17-Mar-08	Currency Future	1	1,000	45	45,000	7.7000	346,500.00	Sub-Account	Buy
13:07:12	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.7000	(38,500.00)	Client	Sell
13:07:12	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.7000	38,500.00	Sub-Account	Buy

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13:07:12	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.7000	(38,500.00)	Client	Sell
13:07:12	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.7000	(7,700.00)	Client	Sell
13:07:12	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.7000	7,700.00	Sub-Account	Buy
13:07:12	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.7000	38,500.00	Sub-Account	Buy
13:28:36	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.7300	(386,500.00)	Client	Sell
13:28:36	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.7300	386,500.00	Sub-Account	Buy
14:10:04	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.7300	(38,650.00)	Client	Sell
14:10:04	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.7300	38,650.00	Sub-Account	Buy
14:43:50	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9395	(7,939.50)	Sub-Account	Sell
14:43:50	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9395	7,939.50	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>20</b>		<b>4,306</b>	<b>4,306,000</b>		<b>32,964,992.00</b>		
13:36:54	£ / R 13-Jun-08	Currency Future	1	1,000	160	160,000	15.6100	(2,497,600.00)	Member	Sell
13:38:37	£ / R 13-Jun-08	Currency Future	1	1,000	160	160,000	15.6100	2,497,600.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>160</b>	<b>160,000</b>		<b>2,497,600.00</b>		
10:16:02	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	11.9060	(1,190,600.00)	Member	Sell
10:19:26	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	11.9060	1,190,600.00	Client	Buy
13:09:36	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	11.9200	(11,920,000.00)	Client	Sell
13:09:36	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	11.9200	11,920,000.00	Sub-Account	Buy
15:29:08	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	11.9750	(239,500.00)	Member	Sell
16:35:49	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	11.9750	239,500.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>1,120</b>	<b>1,120,000</b>		<b>13,350,100.00</b>		
<b>Grand Total for all Instruments</b>			<b>24</b>		<b>5,586</b>	<b>5,586,000</b>		<b>48,812,692.00</b>		