



# Currency Futures Matched Trades

Report for 11/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:00:10	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.2250	8,225,000.00	Member	Buy
09:01:13	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.1985	16,397.00	Client	Buy
09:01:13	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.1985	(16,397.00)	Sub-Account	Sell
09:01:53	\$ / R 13-Jun-08	Currency Future	1	1,000	28	28,000	8.1985	229,558.00	Client	Buy
09:01:53	\$ / R 13-Jun-08	Currency Future	1	1,000	28	28,000	8.1985	(229,558.00)	Sub-Account	Sell
09:02:22	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.1985	(245,955.00)	Sub-Account	Sell
09:02:22	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.1985	245,955.00	Client	Buy
09:02:47	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.2250	(8,225,000.00)	Client	Sell
09:03:03	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.1900	(16,380.00)	Sub-Account	Sell
09:03:03	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.1900	16,380.00	Client	Buy
09:14:51	\$ / R 15-Sep-08	Currency Future	1	1,000	391	391,000	8.3100	3,249,210.00	Sub-Account	Buy
09:14:51	\$ / R 15-Sep-08	Currency Future	1	1,000	391	391,000	8.3100	(3,249,210.00)	Client	Sell
09:42:27	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.3000	166,000.00	Client	Buy
09:42:27	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.3000	(166,000.00)	Client	Sell
10:03:23	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.9780	(159,560.00)	Sub-Account	Sell
10:03:23	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.9780	159,560.00	Client	Buy
10:35:00	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.9805	399,025.00	Sub-Account	Buy
10:35:00	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.9805	(399,025.00)	Client	Sell
10:35:17	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1555	81,555.00	Sub-Account	Buy
10:35:17	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1555	(81,555.00)	Client	Sell
11:42:42	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1500	163,000.00	Client	Buy
11:42:42	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1500	(163,000.00)	Sub-Account	Sell
11:42:50	\$ / R 15-Sep-08	Currency Future	1	1,000	250	250,000	8.3350	2,083,750.00	Client	Buy
11:42:50	\$ / R 15-Sep-08	Currency Future	1	1,000	250	250,000	8.3350	(2,083,750.00)	Sub-Account	Sell
11:49:12	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9640	79,640.00	Client	Buy
11:49:12	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9640	(79,640.00)	Sub-Account	Sell
11:49:12	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.1400	32,560.00	Client	Buy
11:49:12	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.1400	(32,560.00)	Sub-Account	Sell
11:49:23	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.1375	(40,687.50)	Sub-Account	Sell
11:49:23	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.1375	40,687.50	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
11:53:45	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9630	79,630.00	Client	Buy
11:53:45	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9630	(79,630.00)	Sub-Account	Sell
12:01:52	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	8.3265	(4,163,250.00)	Sub-Account	Sell
12:01:52	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	8.3265	4,163,250.00	Client	Buy
12:08:54	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.9550	(159,100.00)	Sub-Account	Sell
12:08:54	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.9550	159,100.00	Client	Buy
12:09:04	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.1300	40,650.00	Client	Buy
12:09:04	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.1300	(40,650.00)	Sub-Account	Sell
12:09:16	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.9500	(31,800.00)	Sub-Account	Sell
12:09:16	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.9500	31,800.00	Client	Buy
12:09:38	\$ / R 17-Mar-08	Currency Future	1	1,000	25	25,000	7.9400	198,500.00	Client	Buy
12:09:38	\$ / R 17-Mar-08	Currency Future	1	1,000	25	25,000	7.9400	(198,500.00)	Sub-Account	Sell
12:09:38	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	8.3000	24,900.00	Client	Buy
12:09:38	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	8.3000	(24,900.00)	Sub-Account	Sell
12:15:20	\$ / R 13-Jun-08	Currency Future	1	1,000	64	64,000	8.0715	516,576.00	Sub-Account	Buy
12:15:20	\$ / R 13-Jun-08	Currency Future	1	1,000	64	64,000	8.0715	(516,576.00)	Sub-Account	Sell
13:01:34	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1365	(81,365.00)	Sub-Account	Sell
13:01:34	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1365	81,365.00	Client	Buy
13:41:25	\$ / R 13-Jun-08	Currency Future	1	1,000	140	140,000	8.1380	(1,139,320.00)	Member	Sell
13:41:25	\$ / R 13-Jun-08	Currency Future	1	1,000	140	140,000	8.1380	1,139,320.00	Client	Buy
14:17:58	\$ / R 13-Jun-08	Currency Future	1	1,000	140	140,000	8.1380	1,139,320.00	Member	Buy
14:17:58	\$ / R 13-Jun-08	Currency Future	1	1,000	140	140,000	8.1380	(1,139,320.00)	Client	Sell
14:18:47	\$ / R 13-Jun-08	Currency Future	1	1,000	140	140,000	8.1380	(1,139,320.00)	Member	Sell
14:31:21	\$ / R 17-Mar-08	Currency Future	1	1,000	110	110,000	7.9200	871,200.00	Client	Buy
14:31:21	\$ / R 17-Mar-08	Currency Future	1	1,000	110	110,000	7.9200	(871,200.00)	Sub-Account	Sell
14:31:21	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1000	162,000.00	Client	Buy
14:31:21	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.1010	(16,202.00)	Sub-Account	Sell
14:31:21	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1000	(162,000.00)	Sub-Account	Sell
14:31:21	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.1010	16,202.00	Client	Buy
14:31:21	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.1000	810,000.00	Client	Buy
14:31:21	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.1000	(810,000.00)	Sub-Account	Sell
14:39:53	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0645	(80,645.00)	Sub-Account	Sell
14:39:53	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0645	80,645.00	Client	Buy
14:44:15	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0500	80,500.00	Client	Buy
14:44:15	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0500	(80,500.00)	Sub-Account	Sell
14:45:06	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0500	80,500.00	Client	Buy
14:45:06	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0500	(80,500.00)	Sub-Account	Sell
14:46:20	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0400	80,400.00	Client	Buy
14:46:20	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0400	(80,400.00)	Sub-Account	Sell
14:46:31	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0300	80,300.00	Client	Buy
14:46:31	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0300	(80,300.00)	Sub-Account	Sell
14:47:28	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0200	80,200.00	Client	Buy
14:47:28	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0200	(80,200.00)	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
14:48:01	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0100	(80,100.00)	Client	Sell
14:48:01	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0100	80,100.00	Client	Buy
15:09:35	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0605	80,605.00	Client	Buy
15:09:35	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0605	(80,605.00)	Sub-Account	Sell
15:16:54	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.0700	(16,140.00)	Client	Sell
15:16:54	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.0700	16,140.00	Client	Buy
15:19:04	\$ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	8.0700	64,560.00	Client	Buy
15:19:04	\$ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	8.0700	(64,560.00)	Client	Sell
15:19:29	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0800	80,800.00	Sub-Account	Buy
15:19:29	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0800	(80,800.00)	Client	Sell
15:19:33	\$ / R 13-Jun-08	Currency Future	1	1,000	90	90,000	8.0860	727,740.00	Sub-Account	Buy
15:19:33	\$ / R 13-Jun-08	Currency Future	1	1,000	90	90,000	8.0860	(727,740.00)	Sub-Account	Sell
15:21:01	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0845	808,450.00	Client	Buy
15:21:01	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0845	(808,450.00)	Sub-Account	Sell
15:26:02	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0800	80,800.00	Sub-Account	Buy
15:26:02	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0800	(80,800.00)	Client	Sell
15:26:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0820	(80,820.00)	Sub-Account	Sell
15:26:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0820	80,820.00	Sub-Account	Buy
15:27:35	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.0845	40,422.50	Client	Buy
15:27:35	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.0845	(40,422.50)	Sub-Account	Sell
15:47:45	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.8805	(78,805.00)	Client	Sell
15:47:45	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.8805	78,805.00	Sub-Account	Buy
16:24:58	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.1025	607,687.50	Sub-Account	Buy
16:24:58	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.1025	(607,687.50)	Sub-Account	Sell
16:34:52	\$ / R 13-Jun-08	Currency Future	1	1,000	140	140,000	8.1380	1,139,320.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>49</b>		<b>3,535</b>	<b>3,535,000</b>		<b>28,990,885.50</b>		
09:15:38	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	16.5100	165,100.00	Client	Buy
09:15:38	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	16.5100	(165,100.00)	Client	Sell
09:15:48	£ / R 15-Sep-08	Currency Future	1	1,000	120	120,000	16.4200	1,970,400.00	Sub-Account	Buy
09:15:48	£ / R 15-Sep-08	Currency Future	1	1,000	120	120,000	16.4200	(1,970,400.00)	Client	Sell
09:16:33	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	16.3000	(163,000.00)	Client	Sell
09:16:33	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	16.3000	163,000.00	Client	Buy
09:16:37	£ / R 13-Jun-08	Currency Future	1	1,000	53	53,000	16.1600	(856,480.00)	Client	Sell
09:16:37	£ / R 13-Jun-08	Currency Future	1	1,000	53	53,000	16.1600	856,480.00	Sub-Account	Buy
10:20:11	£ / R 13-Jun-08	Currency Future	1	1,000	7	7,000	16.3300	(114,310.00)	Sub-Account	Sell
10:20:11	£ / R 13-Jun-08	Currency Future	1	1,000	7	7,000	16.3300	114,310.00	Member	Buy
10:24:47	£ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	16.0510	(802,550.00)	Member	Sell
14:24:36	£ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	16.2375	1,623,750.00	Member	Buy
15:18:51	£ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	16.0510	802,550.00	Member	Buy
15:21:37	£ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	16.2375	(1,623,750.00)	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
<b>Total for £ / R Currency Future</b>			<b>7</b>		<b>350</b>	<b>350,000</b>		<b>5,695,590.00</b>		
09:15:15	€ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	12.6500	(2,530,000.00)	Client	Sell
09:15:15	€ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	12.6500	2,530,000.00	Sub-Account	Buy
09:16:18	€ / R 13-Jun-08	Currency Future	1	1,000	88	88,000	12.4200	1,092,960.00	Sub-Account	Buy
09:16:18	€ / R 13-Jun-08	Currency Future	1	1,000	88	88,000	12.4200	(1,092,960.00)	Client	Sell
15:47:02	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.4210	24,842.00	Client	Buy
15:47:02	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.4210	(24,842.00)	Sub-Account	Sell
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>290</b>	<b>290,000</b>		<b>3,647,802.00</b>		
<b>Grand Total for all Instruments</b>			<b>59</b>		<b>4,175</b>	<b>4,175,000</b>		<b>38,334,277.50</b>		