

Currency Futures Matched Trades

Report for 04/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:52:39	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0621	806,210.00	Member	Buy
09:04:26	\$ / R 17-Mar-08	Currency Future	1	1,000	36	36,000	7.7600	(279,360.00)	Client	Sell
09:04:26	\$ / R 17-Mar-08	Currency Future	1	1,000	36	36,000	7.7600	279,360.00	Sub-Account	Buy
09:07:19	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0621	(806,210.00)	Client	Sell
09:08:43	\$ / R 17-Mar-08	Currency Future	1	1,000	13	13,000	7.8095	101,523.50	Client	Buy
09:08:43	\$ / R 17-Mar-08	Currency Future	1	1,000	13	13,000	7.8095	(101,523.50)	Sub-Account	Sell
09:10:13	\$ / R 13-Jun-08	Currency Future	1	1,000	36	36,000	7.9785	(287,226.00)	Sub-Account	Sell
09:10:13	\$ / R 13-Jun-08	Currency Future	1	1,000	36	36,000	7.9785	287,226.00	Client	Buy
09:15:42	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.9780	(797,800.00)	Sub-Account	Sell
09:15:42	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.9780	797,800.00	Client	Buy
09:19:17	\$ / R 17-Mar-08	Currency Future	1	1,000	1,800	1,800,000	7.8425	14,116,500.00	Member	Buy
09:19:23	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.9673	(478,038.00)	Member	Sell
09:20:49	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9750	(159,500.00)	Sub-Account	Sell
09:20:49	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9750	159,500.00	Client	Buy
09:25:58	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.9745	797,450.00	Client	Buy
09:25:58	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.9745	(797,450.00)	Sub-Account	Sell
09:28:43	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.1100	(8,110.00)	Client	Sell
09:28:43	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.1100	8,110.00	Client	Buy
09:35:30	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9500	7,950.00	Client	Buy
09:35:30	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9500	(7,950.00)	Client	Sell
09:48:43	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.9673	478,038.00	Client	Buy
10:01:24	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9805	79,805.00	Client	Buy
10:01:24	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9805	(79,805.00)	Client	Sell
10:15:19	\$ / R 17-Mar-08	Currency Future	1	1,000	1,800	1,800,000	7.8425	(14,116,500.00)	Client	Sell
10:23:49	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.9950	(15,990.00)	Sub-Account	Sell
10:23:49	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.9950	15,990.00	Client	Buy
10:24:27	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9975	39,987.50	Client	Buy
10:24:27	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9975	(39,987.50)	Sub-Account	Sell
10:30:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9900	(39,950.00)	Client	Sell
10:30:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9900	39,950.00	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
10:36:54	\$ / R 13-Jun-08	Currency Future	1	1,000	130	130,000	8.0073	(1,040,949.00)	Member	Sell
10:42:57	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9800	(159,600.00)	Sub-Account	Sell
10:42:57	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9800	159,600.00	Client	Buy
10:49:03	\$ / R 15-Sep-08	Currency Future	1	1,000	49	49,000	8.1500	(399,350.00)	Sub-Account	Sell
10:49:03	\$ / R 15-Sep-08	Currency Future	1	1,000	49	49,000	8.1500	399,350.00	Client	Buy
10:56:07	\$ / R 17-Mar-08	Currency Future	1	1,000	21	21,000	7.8070	163,947.00	Client	Buy
10:56:07	\$ / R 17-Mar-08	Currency Future	1	1,000	21	21,000	7.8070	(163,947.00)	Sub-Account	Sell
11:19:25	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.8575	(785,750.00)	Sub-Account	Sell
11:19:25	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.8575	785,750.00	Client	Buy
11:20:27	\$ / R 13-Jun-08	Currency Future	1	1,000	29	29,000	8.0195	232,565.50	Client	Buy
11:20:27	\$ / R 13-Jun-08	Currency Future	1	1,000	29	29,000	8.0195	(232,565.50)	Sub-Account	Sell
12:27:14	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1800	(81,800.00)	Client	Sell
12:27:14	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.1800	81,800.00	Sub-Account	Buy
13:10:48	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.2345	16,469.00	Client	Buy
13:10:48	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.2345	(16,469.00)	Sub-Account	Sell
13:31:32	\$ / R 13-Jun-08	Currency Future	1	1,000	130	130,000	8.0073	1,040,949.00	Client	Buy
14:34:58	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.2365	82,365.00	Client	Buy
14:34:58	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.2365	(82,365.00)	Sub-Account	Sell
15:21:35	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0320	803,200.00	Sub-Account	Buy
15:21:35	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0320	(803,200.00)	Sub-Account	Sell
15:21:43	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0320	803,200.00	Sub-Account	Buy
15:21:43	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0320	(803,200.00)	Sub-Account	Sell
15:22:11	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0320	(803,200.00)	Sub-Account	Sell
15:22:11	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0320	803,200.00	Sub-Account	Buy
15:22:13	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0320	(803,200.00)	Sub-Account	Sell
15:22:13	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.0320	803,200.00	Sub-Account	Buy
Total for \$ / R Currency Future			28		3,060	3,060,000		24,190,995.50		

11:23:45	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.1390	242,780.00	Client	Buy
11:23:45	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.1390	(242,780.00)	Sub-Account	Sell
11:40:01	€ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	12.3650	(2,473,000.00)	Sub-Account	Sell
11:40:01	€ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	12.3650	2,473,000.00	Client	Buy
12:16:33	€ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	12.3800	6,190,000.00	Client	Buy
12:16:33	€ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	12.3800	(6,190,000.00)	Sub-Account	Sell
12:54:05	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.1900	(1,219,000.00)	Member	Sell
13:10:27	€ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	12.2100	97,680.00	Client	Buy
13:10:27	€ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	12.2100	(97,680.00)	Sub-Account	Sell
13:34:11	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.1900	1,219,000.00	Client	Buy
15:21:35	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.1760	12,176.00	Client	Buy
15:21:35	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.1760	(12,176.00)	Sub-Account	Sell
16:37:35	€ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	12.4325	6,216,250.00	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
16:37:35	€ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	12.4325	(6,216,250.00)	Sub-Account	Sell
Total for € / R Currency Future			7		1,329	1,329,000		16,450,886.00		
Grand Total for all Instruments			35		4,389	4,389,000		40,641,881.50		