

Currency Futures Matched Trades

Report for 25/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:47:43	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2500	8,250.00	Client	Buy
09:47:43	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2500	(8,250.00)	Client	Sell
10:12:35	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2500	82,500.00	Client	Buy
10:12:35	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2500	(82,500.00)	Client	Sell
10:19:28	\$ / R 13-Jun-08	Currency Future	1	1,000	19	19,000	8.2500	156,750.00	Client	Buy
10:19:28	\$ / R 13-Jun-08	Currency Future	1	1,000	19	19,000	8.2500	(156,750.00)	Sub-Account	Sell
11:04:50	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2450	(41,225.00)	Client	Sell
11:04:50	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2450	41,225.00	Client	Buy
11:49:02	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2450	41,225.00	Client	Buy
11:49:02	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2450	(41,225.00)	Client	Sell
11:56:43	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2450	(41,225.00)	Client	Sell
11:56:43	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2450	41,225.00	Client	Buy
12:33:21	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2613	(247,839.00)	Member	Sell
12:34:01	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2613	247,839.00	Member	Buy
13:35:20	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2250	164,500.00	Client	Buy
13:35:20	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2250	(164,500.00)	Sub-Account	Sell
13:47:53	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2335	(123,502.50)	Sub-Account	Sell
13:47:53	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2335	123,502.50	Client	Buy
14:09:41	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2200	41,100.00	Client	Buy
14:09:41	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2200	(41,100.00)	Sub-Account	Sell
16:04:17	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.4710	8,471.00	Client	Buy
16:04:17	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.4710	(8,471.00)	Sub-Account	Sell
16:56:55	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	13.1000	982,500.00	Member	Buy
16:56:55	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	13.1000	(982,500.00)	Member	Sell
16:59:55	\$ / R 12-Dec-08	Currency Future	1	1,000	1,153	1,153,000	8.6700	(9,996,510.00)	Member	Sell
16:59:55	\$ / R 12-Dec-08	Currency Future	1	1,000	1,153	1,153,000	8.6700	9,996,510.00	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
Total for \$ / R Currency Future			13		1,344	1,344,000		11,935,597.50		
10:46:32	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.6789	633,945.00	Member	Buy
10:47:36	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.7582	1,275,820.00	Member	Buy
11:07:18	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.7582	(1,275,820.00)	Client	Sell
12:11:50	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.6789	(633,945.00)	Client	Sell
13:53:45	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.8000	256,000.00	Client	Buy
13:53:45	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.8000	(256,000.00)	Sub-Account	Sell
16:56:31	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	13.2000	660,000.00	Member	Buy
16:56:31	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	13.2000	(660,000.00)	Member	Sell
16:59:35	€ / R 12-Dec-08	Currency Future	1	1,000	750	750,000	13.3420	(10,006,500.00)	Member	Sell
16:59:35	€ / R 12-Dec-08	Currency Future	1	1,000	750	750,000	13.3420	10,006,500.00	Client	Buy
Total for € / R Currency Future			5		970	970,000		12,832,265.00		
Grand Total for all Instruments			18		2,314	2,314,000		24,767,862.50		