

Currency Futures Matched Trades

Report for 31/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:57:25	\$ / R 13-Jun-08	Currency Future	1	1,000	2,400	2,400,000	8.1815	(19,635,600.00)	Member	Sell
09:03:57	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.3285	(166,570.00)	Sub-Account	Sell
09:03:57	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.3285	166,570.00	Sub-Account	Buy
09:14:38	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.2725	413,625.00	Sub-Account	Buy
09:14:38	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.2725	(413,625.00)	Client	Sell
09:15:54	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3300	83,300.00	Client	Buy
09:15:54	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3300	(83,300.00)	Client	Sell
09:17:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3285	83,285.00	Client	Buy
09:17:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3285	(83,285.00)	Sub-Account	Sell
09:31:22	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1880	(81,880.00)	Client	Sell
09:31:22	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1880	81,880.00	Client	Buy
09:33:58	\$ / R 13-Jun-08	Currency Future	1	1,000	2,400	2,400,000	8.1815	19,635,600.00	Client	Buy
09:44:27	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2800	(165,600.00)	Sub-Account	Sell
09:44:27	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2800	165,600.00	Client	Buy
10:18:34	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2850	8,285.00	Client	Buy
10:18:34	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2850	8,285.00	Client	Buy
10:18:34	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2850	(8,285.00)	Client	Sell
10:18:34	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2850	(8,285.00)	Client	Sell
10:18:34	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2850	8,285.00	Client	Buy
10:18:34	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2850	(8,285.00)	Client	Sell
10:28:59	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2800	(165,600.00)	Client	Sell
10:28:59	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2800	165,600.00	Client	Buy
10:42:01	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.3000	(4,150,000.00)	Member	Sell
10:58:46	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.6955	(8,695.50)	Member	Sell
10:58:46	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.6955	8,695.50	Client	Buy
11:02:38	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	8.2800	(496,800.00)	Member	Sell
11:02:38	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	8.2800	496,800.00	Client	Buy
11:07:20	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2700	(16,540.00)	Member	Sell
11:07:20	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2700	16,540.00	Client	Buy
11:43:06	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	8.2862	(2,071,550.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
12:02:52	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	8.2862	2,071,550.00	Client	Buy
12:15:36	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.3000	4,150,000.00	Client	Buy
12:20:51	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.2347	8,234,700.00	Member	Buy
12:20:51	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.2347	(8,234,700.00)	Client	Sell
12:40:28	\$ / R 13-Jun-08	Currency Future	1	1,000	90	90,000	8.2400	(741,600.00)	Client	Sell
12:40:28	\$ / R 13-Jun-08	Currency Future	1	1,000	90	90,000	8.2400	741,600.00	Client	Buy
13:39:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2400	82,400.00	Client	Buy
13:39:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2400	(82,400.00)	Client	Sell
13:39:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2400	82,400.00	Client	Buy
13:39:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2400	(82,400.00)	Client	Sell
16:49:56	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.2800	(8,280,000.00)	Member	Sell
16:49:56	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.2800	8,280,000.00	Client	Buy
Total for \$ / R Currency Future			21		5,466	5,466,000		44,985,000.50		
10:42:56	£ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	16.3871	(4,096,775.00)	Member	Sell
11:42:40	£ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	16.3484	(4,087,100.00)	Member	Sell
12:05:16	£ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	16.3484	4,087,100.00	Client	Buy
12:13:58	£ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	16.3871	4,096,775.00	Client	Buy
12:25:40	£ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	16.5900	66,360.00	Client	Buy
12:25:40	£ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	16.5900	(66,360.00)	Sub-Account	Sell
Total for £ / R Currency Future			3		504	504,000		8,250,235.00		
10:39:59	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	13.3245	13,324.50	Client	Buy
10:39:59	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	13.3245	(13,324.50)	Sub-Account	Sell
10:42:27	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	13.0708	(3,267,700.00)	Member	Sell
11:42:20	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	13.0499	(3,262,475.00)	Member	Sell
12:07:07	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	13.0499	3,262,475.00	Client	Buy
12:14:36	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	13.0708	3,267,700.00	Client	Buy
12:25:41	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	13.5150	13,515.00	Client	Buy
12:25:41	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	13.5150	(13,515.00)	Sub-Account	Sell
16:23:03	€ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	13.0500	39,150.00	Sub-Account	Buy
16:23:03	€ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	13.0500	(39,150.00)	Client	Sell
Total for € / R Currency Future			5		505	505,000		6,596,164.50		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
Grand Total for all Instruments			29		6,475	6,475,000		59,831,400.00		
