

Currency Futures Matched Trades

Report for 01/04/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:49:28	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3245	83,245.00	Client	Buy
09:49:28	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3245	(83,245.00)	Sub-Account	Sell
10:54:04	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2800	(82,800.00)	Sub-Account	Sell
10:54:04	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2800	82,800.00	Client	Buy
12:17:46	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	8.2955	331,820.00	Client	Buy
12:17:46	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	8.2955	(331,820.00)	Sub-Account	Sell
12:18:20	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	8.2955	331,820.00	Client	Buy
12:18:20	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	8.2955	(331,820.00)	Sub-Account	Sell
12:22:39	\$ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	8.2915	(74,623.50)	Sub-Account	Sell
12:22:39	\$ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	8.2915	74,623.50	Client	Buy
14:08:12	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2850	8,285.00	Client	Buy
14:08:12	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2850	(8,285.00)	Sub-Account	Sell
14:13:46	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2700	24,810.00	Client	Buy
14:13:46	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2700	(24,810.00)	Sub-Account	Sell
14:14:54	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2600	(82,600.00)	Sub-Account	Sell
14:14:54	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2600	82,600.00	Client	Buy
15:29:50	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.6200	(17,240.00)	Sub-Account	Sell
15:29:50	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.6200	17,240.00	Client	Buy
15:29:50	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.6200	(17,240.00)	Sub-Account	Sell
15:29:50	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.6200	17,240.00	Client	Buy
15:33:53	\$ / R 13-Jun-08	Currency Future	1	1,000	47	47,000	8.2200	386,340.00	Client	Buy
15:33:53	\$ / R 13-Jun-08	Currency Future	1	1,000	47	47,000	8.2200	(386,340.00)	Sub-Account	Sell
15:46:22	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2170	(16,434.00)	Sub-Account	Sell
15:46:22	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2170	16,434.00	Client	Buy
15:46:30	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2170	(8,217.00)	Sub-Account	Sell
15:46:30	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2170	8,217.00	Client	Buy
16:30:21	\$ / R 12-Dec-08	Currency Future	1	1,000	63	63,000	8.5885	541,075.50	Client	Buy
16:30:21	\$ / R 12-Dec-08	Currency Future	1	1,000	63	63,000	8.5885	(541,075.50)	Sub-Account	Sell
16:41:58	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2000	82,000.00	Client	Buy
16:41:58	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2000	(82,000.00)	Sub-Account	Sell

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			15		250	250,000		2,088,550.00		
09:54:32	£ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	16.3395	16,339.50	Client	Buy
09:54:32	£ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	16.3395	(16,339.50)	Sub-Account	Sell
12:40:46	£ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	16.1705	(145,534.50)	Client	Sell
12:40:46	£ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	16.1705	145,534.50	Sub-Account	Buy
12:43:36	£ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	16.2930	(146,637.00)	Sub-Account	Sell
12:43:36	£ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	16.2930	146,637.00	Client	Buy
12:56:30	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	16.3410	163,410.00	Client	Buy
12:56:30	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	16.3410	(163,410.00)	Sub-Account	Sell
14:16:33	£ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	16.3000	97,800.00	Client	Buy
14:16:33	£ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	16.3000	(97,800.00)	Sub-Account	Sell
14:40:02	£ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	16.3050	(146,745.00)	Sub-Account	Sell
14:40:02	£ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	16.3050	146,745.00	Member	Buy
15:57:54	£ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	16.1705	145,534.50	Client	Buy
15:57:54	£ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	16.1705	(145,534.50)	Member	Sell
16:29:15	£ / R 12-Dec-08	Currency Future	1	1,000	32	32,000	16.6460	(532,672.00)	Sub-Account	Sell
16:29:15	£ / R 12-Dec-08	Currency Future	1	1,000	32	32,000	16.6460	532,672.00	Client	Buy
16:41:57	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	16.1200	(161,200.00)	Sub-Account	Sell
16:41:57	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	16.1200	161,200.00	Client	Buy
Total for £ / R Currency Future			9		95	95,000		1,555,872.50		
12:12:35	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.9385	1,293,850.00	Client	Buy
12:12:35	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.9385	(1,293,850.00)	Sub-Account	Sell
13:46:12	€ / R 13-Jun-08	Currency Future	1	1,000	750	750,000	12.9400	(9,705,000.00)	Member	Sell
14:04:11	€ / R 13-Jun-08	Currency Future	1	1,000	750	750,000	12.9400	9,705,000.00	Client	Buy
14:43:34	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.8700	12,870.00	Client	Buy
14:43:34	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.8700	(12,870.00)	Sub-Account	Sell
16:35:30	€ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	12.7470	(318,675.00)	Sub-Account	Sell
16:35:30	€ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	12.7470	318,675.00	Client	Buy
16:43:22	€ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	12.9755	77,853.00	Client	Buy
16:43:22	€ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	12.9755	(77,853.00)	Sub-Account	Sell
Total for € / R Currency Future			5		882	882,000		11,408,248.00		

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		1,227	1,227,000		15,052,670.50		
