

Currency Futures Matched Trades

Report for 03/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:06:54	\$ / R 13-Jun-08	Currency Future	1	1,000	800	800,000	8.1280	6,502,400.00	Member	Buy
09:07:01	\$ / R 13-Jun-08	Currency Future	1	1,000	800	800,000	8.1280	(6,502,400.00)	Client	Sell
09:07:31	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.1162	811,620.00	Member	Buy
09:27:03	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.1162	(811,620.00)	Client	Sell
09:27:57	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.1635	(204,087.50)	Sub-Account	Sell
09:27:57	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.1635	204,087.50	Client	Buy
09:28:02	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9535	79,535.00	Sub-Account	Buy
09:28:02	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9535	(79,535.00)	Client	Sell
09:31:09	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.8500	(7,850.00)	Client	Sell
09:31:09	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.8500	7,850.00	Sub-Account	Buy
09:31:55	\$ / R 13-Jun-08	Currency Future	1	1,000	98	98,000	8.1280	796,544.00	Member	Buy
09:32:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0000	(80,000.00)	Client	Sell
09:32:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9500	79,500.00	Sub-Account	Buy
09:32:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9500	(79,500.00)	Client	Sell
09:32:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0000	80,000.00	Sub-Account	Buy
09:32:21	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9500	79,500.00	Sub-Account	Buy
09:32:21	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.9500	(79,500.00)	Client	Sell
09:32:29	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.3580	(8,358.00)	Sub-Account	Sell
09:32:29	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.3580	8,358.00	Client	Buy
09:33:01	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.1575	611,812.50	Client	Buy
09:33:01	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.1575	(611,812.50)	Sub-Account	Sell
09:34:55	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1120	162,240.00	Sub-Account	Buy
09:34:55	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1120	(162,240.00)	Client	Sell
09:36:26	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1120	162,240.00	Sub-Account	Buy
09:36:26	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1120	(162,240.00)	Client	Sell
09:38:12	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.1120	405,600.00	Sub-Account	Buy
09:38:12	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.1120	(405,600.00)	Client	Sell
09:58:47	\$ / R 13-Jun-08	Currency Future	1	1,000	98	98,000	8.1280	(796,544.00)	Member	Sell
10:18:31	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.9585	23,875.50	Sub-Account	Buy
10:18:31	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.9585	(23,875.50)	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
10:18:53	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.9600	31,840.00	Sub-Account	Buy
10:18:53	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.9600	(31,840.00)	Client	Sell
10:18:53	\$ / R 17-Mar-08	Currency Future	1	1,000	23	23,000	7.9600	183,080.00	Sub-Account	Buy
10:18:53	\$ / R 17-Mar-08	Currency Future	1	1,000	23	23,000	7.9600	(183,080.00)	Client	Sell
10:19:17	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.9640	(39,820.00)	Client	Sell
10:19:17	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.9640	39,820.00	Sub-Account	Buy
10:26:31	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.1600	408,000.00	Client	Buy
10:26:31	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.1600	(408,000.00)	Client	Sell
10:32:15	\$ / R 17-Mar-08	Currency Future	1	1,000	15	15,000	7.9800	(119,700.00)	Client	Sell
10:32:15	\$ / R 17-Mar-08	Currency Future	1	1,000	15	15,000	7.9800	119,700.00	Client	Buy
10:39:20	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.1500	203,750.00	Client	Buy
10:39:20	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.1500	(203,750.00)	Sub-Account	Sell
10:41:23	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1325	(162,650.00)	Client	Sell
10:41:23	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1325	162,650.00	Member	Buy
10:41:26	\$ / R 17-Mar-08	Currency Future	1	1,000	6	6,000	7.9800	(47,880.00)	Client	Sell
10:41:26	\$ / R 17-Mar-08	Currency Future	1	1,000	6	6,000	7.9800	47,880.00	Client	Buy
10:42:15	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.1325	121,987.50	Member	Buy
10:42:15	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.1325	(121,987.50)	Client	Sell
10:43:06	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.1500	(203,750.00)	Sub-Account	Sell
10:43:06	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.1500	203,750.00	Client	Buy
10:47:11	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1500	(81,500.00)	Client	Sell
10:47:11	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1500	81,500.00	Sub-Account	Buy
10:48:02	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.9780	(398,900.00)	Client	Sell
10:48:02	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.9780	398,900.00	Member	Buy
10:48:28	\$ / R 17-Mar-08	Currency Future	1	1,000	194	194,000	7.9800	(1,548,120.00)	Client	Sell
10:48:28	\$ / R 17-Mar-08	Currency Future	1	1,000	194	194,000	7.9800	1,548,120.00	Member	Buy
10:49:10	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.9900	799,000.00	Member	Buy
10:49:10	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.9900	(799,000.00)	Client	Sell
11:47:14	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.9225	15,845.00	Sub-Account	Buy
11:47:14	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	7.9225	(15,845.00)	Client	Sell
11:48:17	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.9225	(23,767.50)	Client	Sell
11:48:17	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.9225	23,767.50	Sub-Account	Buy
11:49:44	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.1395	(8,139.50)	Sub-Account	Sell
11:49:44	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.1395	8,139.50	Client	Buy
11:50:55	\$ / R 13-Jun-08	Currency Future	1	1,000	98	98,000	8.1280	(796,544.00)	Sub-Account	Sell
11:50:55	\$ / R 13-Jun-08	Currency Future	1	1,000	98	98,000	8.1280	796,544.00	Client	Buy
12:17:56	\$ / R 13-Jun-08	Currency Future	1	1,000	52	52,000	8.0800	420,160.00	Sub-Account	Buy
12:17:56	\$ / R 13-Jun-08	Currency Future	1	1,000	52	52,000	8.0800	(420,160.00)	Client	Sell
12:20:52	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.9100	395,500.00	Member	Buy
12:20:52	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.9100	(395,500.00)	Client	Sell
12:34:02	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.9600	398,000.00	Member	Buy
12:34:51	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.1868	245,604.00	Member	Buy
13:45:39	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1250	81,250.00	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
13:45:39	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1250	(81,250.00)	Client	Sell
13:52:28	\$ / R 17-Mar-08	Currency Future	1	1,000	45	45,000	7.9240	356,580.00	Sub-Account	Buy
13:52:28	\$ / R 17-Mar-08	Currency Future	1	1,000	45	45,000	7.9240	(356,580.00)	Client	Sell
14:10:39	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.9600	(398,000.00)	Client	Sell
14:27:52	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.1000	607,500.00	Client	Buy
14:27:52	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.1000	(607,500.00)	Client	Sell
14:38:26	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.1000	(202,500.00)	Sub-Account	Sell
14:38:26	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.1000	202,500.00	Client	Buy
16:21:10	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.1868	(245,604.00)	Client	Sell
16:28:27	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.9525	7,952.50	Member	Buy
16:31:46	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.9525	(7,952.50)	Client	Sell
16:44:00	\$ / R 17-Mar-08	Currency Future	1	1,000	12	12,000	7.8780	(94,536.00)	Client	Sell
16:44:00	\$ / R 17-Mar-08	Currency Future	1	1,000	12	12,000	7.8780	94,536.00	Sub-Account	Buy
16:52:51	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.0415	(16,083.00)	Client	Sell
16:52:51	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.0415	16,083.00	Sub-Account	Buy
16:55:20	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.0340	(40,170.00)	Client	Sell
16:55:20	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.0340	40,170.00	Sub-Account	Buy
Total for \$ / R Currency Future			45		2,236	2,236,000		18,075,271.50		
10:38:43	£ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	15.9920	399,800.00	Member	Buy
11:57:59	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.9700	(319,400.00)	Client	Sell
11:57:59	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.9700	319,400.00	Sub-Account	Buy
13:49:09	£ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	15.9920	(399,800.00)	Member	Sell
Total for £ / R Currency Future			2		45	45,000		719,200.00		
10:38:17	€ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	12.2830	307,075.00	Member	Buy
10:49:15	€ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	12.2830	(307,075.00)	Member	Sell
11:31:25	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.3950	(371,850.00)	Member	Sell
15:42:19	€ / R 15-Sep-08	Currency Future	1	1,000	125	125,000	12.2098	1,526,225.00	Member	Buy
15:44:07	€ / R 15-Sep-08	Currency Future	1	1,000	125	125,000	12.2098	(1,526,225.00)	Client	Sell
16:16:40	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.3950	371,850.00	Client	Buy
Total for € / R Currency Future			3		180	180,000		2,205,150.00		
Grand Total for all Instruments			50		2,461	2,461,000		20,999,621.50		