



Currency Futures Matched Trades

Report for 18/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:08:01	\$ / R 15-Sep-08	Currency Future	1	1,000	127	127,000	8.4610	1,074,547.00	Sub-Account	Buy
09:08:01	\$ / R 15-Sep-08	Currency Future	1	1,000	127	127,000	8.4610	(1,074,547.00)	Client	Sell
09:12:38	\$ / R 15-Sep-08	Currency Future	1	1,000	26	26,000	8.4610	(219,986.00)	Client	Sell
09:12:38	\$ / R 15-Sep-08	Currency Future	1	1,000	26	26,000	8.4610	219,986.00	Sub-Account	Buy
09:25:14	\$ / R 13-Jun-08	Currency Future	1	1,000	80	80,000	8.2465	659,720.00	Sub-Account	Buy
09:25:14	\$ / R 13-Jun-08	Currency Future	1	1,000	80	80,000	8.2465	(659,720.00)	Client	Sell
10:05:52	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2700	24,810.00	Client	Buy
10:05:52	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2700	(24,810.00)	Sub-Account	Sell
10:08:48	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2500	41,250.00	Client	Buy
10:08:48	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2500	(41,250.00)	Client	Sell
10:16:54	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2500	(123,750.00)	Client	Sell
10:16:54	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2500	123,750.00	Client	Buy
10:29:13	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.2215	(32,886.00)	Client	Sell
10:29:13	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.2215	32,886.00	Member	Buy
10:31:08	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.2588	(4,129,400.00)	Client	Sell
10:31:08	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.2588	4,129,400.00	Member	Buy
10:31:46	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.1725	8,172,500.00	Client	Buy
10:31:46	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.1725	(8,172,500.00)	Member	Sell
11:11:45	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2500	(165,000.00)	Client	Sell
11:11:45	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2500	165,000.00	Client	Buy
12:44:25	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3000	83,000.00	Client	Buy
12:44:25	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3000	(83,000.00)	Sub-Account	Sell
12:44:25	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3000	(83,000.00)	Client	Sell
12:44:25	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3000	83,000.00	Client	Buy
13:13:22	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3050	(8,305.00)	Client	Sell
13:13:22	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3050	8,305.00	Client	Buy
14:05:08	\$ / R 13-Jun-08	Currency Future	1	1,000	80	80,000	8.2500	660,000.00	Client	Buy
14:05:08	\$ / R 13-Jun-08	Currency Future	1	1,000	80	80,000	8.2500	(660,000.00)	Sub-Account	Sell
14:14:14	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2458	(164,916.00)	Member	Sell
14:15:25	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2458	164,916.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
14:18:57	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.4300	843,000.00	Client	Buy
14:18:57	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.4300	(843,000.00)	Sub-Account	Sell
15:05:35	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2350	(247,050.00)	Sub-Account	Sell
15:05:35	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2350	247,050.00	Client	Buy
15:28:00	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	8.4300	(1,686,000.00)	Sub-Account	Sell
15:28:00	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	8.4300	1,686,000.00	Client	Buy
15:32:12	\$ / R 13-Jun-08	Currency Future	1	1,000	12	12,000	8.2200	98,640.00	Client	Buy
15:32:12	\$ / R 13-Jun-08	Currency Future	1	1,000	12	12,000	8.2200	(98,640.00)	Sub-Account	Sell
15:32:21	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.1750	8,175,000.00	Member	Buy
15:32:30	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.2000	(205,000.00)	Sub-Account	Sell
15:32:30	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.2000	205,000.00	Client	Buy
15:32:30	\$ / R 13-Jun-08	Currency Future	1	1,000	23	23,000	8.2000	(188,600.00)	Sub-Account	Sell
15:32:30	\$ / R 13-Jun-08	Currency Future	1	1,000	23	23,000	8.2000	188,600.00	Client	Buy
15:34:33	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.2000	410,000.00	Client	Buy
15:34:33	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.2000	(410,000.00)	Client	Sell
15:48:14	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.1750	(8,175,000.00)	Client	Sell
Total for \$ / R Currency Future			23		3,341	3,341,000		27,496,360.00		
09:08:11	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	16.7100	(167,100.00)	Client	Sell
09:08:11	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	16.7100	167,100.00	Client	Buy
09:08:26	£ / R 15-Sep-08	Currency Future	1	1,000	53	53,000	16.6800	(884,040.00)	Client	Sell
09:08:26	£ / R 15-Sep-08	Currency Future	1	1,000	53	53,000	16.6800	884,040.00	Sub-Account	Buy
09:11:58	£ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	16.6800	216,840.00	Sub-Account	Buy
09:11:58	£ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	16.6800	(216,840.00)	Client	Sell
09:42:26	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	16.5225	(495,675.00)	Member	Sell
10:33:30	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	16.5225	495,675.00	Client	Buy
15:42:04	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	16.4475	(164,475.00)	Member	Sell
16:28:01	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	16.4475	164,475.00	Member	Buy
Total for £ / R Currency Future			5		116	116,000		1,928,130.00		
09:08:31	€ / R 15-Sep-08	Currency Future	1	1,000	82	82,000	13.2200	1,084,040.00	Sub-Account	Buy
09:08:31	€ / R 15-Sep-08	Currency Future	1	1,000	82	82,000	13.2200	(1,084,040.00)	Client	Sell
09:11:54	€ / R 15-Sep-08	Currency Future	1	1,000	16	16,000	13.2200	(211,520.00)	Client	Sell
09:11:54	€ / R 15-Sep-08	Currency Future	1	1,000	16	16,000	13.2200	211,520.00	Sub-Account	Buy
10:17:12	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	13.0180	(390,540.00)	Sub-Account	Sell
10:17:12	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	13.0180	390,540.00	Client	Buy
10:56:40	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.9850	(1,298,500.00)	Member	Sell
14:19:21	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.9850	1,298,500.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
15:38:48	€ / R 13-Jun-08	Currency Future	1	1,000	80	80,000	12.8470	1,027,760.00	Member	Buy
15:44:55	€ / R 13-Jun-08	Currency Future	1	1,000	80	80,000	12.8470	(1,027,760.00)	Client	Sell
16:07:21	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.8310	256,620.00	Member	Buy
16:08:55	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.8310	(256,620.00)	Client	Sell
16:15:37	€ / R 13-Jun-08	Currency Future	1	1,000	90	90,000	12.8510	1,156,590.00	Member	Buy
16:21:31	€ / R 13-Jun-08	Currency Future	1	1,000	90	90,000	12.8510	(1,156,590.00)	Client	Sell
17:01:07	€ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	12.8950	(515,800.00)	Member	Sell
17:03:42	€ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	12.8950	515,800.00	Member	Buy
17:05:57	€ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	12.9150	(516,600.00)	Member	Sell
17:05:57	€ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	12.9150	516,600.00	Client	Buy
Total for € / R Currency Future			9		498	498,000		6,457,970.00		
Grand Total for all Instruments			37		3,955	3,955,000		35,882,460.00		