

Currency Futures Matched Trades

Report for 27/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:37:28	\$ / R 15-Sep-08	Currency Future	1	1,000	29	29,000	8.4095	(243,875.50)	Sub-Account	Sell
09:37:28	\$ / R 15-Sep-08	Currency Future	1	1,000	29	29,000	8.4095	243,875.50	Client	Buy
10:37:59	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2000	123,000.00	Client	Buy
10:37:59	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2000	(123,000.00)	Sub-Account	Sell
10:44:31	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.1679	(4,083,950.00)	Client	Sell
10:44:31	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.1679	4,083,950.00	Member	Buy
11:00:37	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1800	81,800.00	Client	Buy
11:00:37	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1800	(81,800.00)	Sub-Account	Sell
11:08:54	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1800	(81,800.00)	Sub-Account	Sell
11:08:54	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1800	81,800.00	Client	Buy
11:14:10	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1500	81,500.00	Client	Buy
11:14:10	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1500	(81,500.00)	Sub-Account	Sell
14:08:17	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2000	16,400.00	Client	Buy
14:08:17	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2000	(8,200.00)	Sub-Account	Sell
14:08:17	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2000	(16,400.00)	Sub-Account	Sell
14:08:17	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2000	8,200.00	Client	Buy
14:19:05	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1816	(163,632.00)	Member	Sell
14:19:46	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1816	163,632.00	Member	Buy
14:22:05	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.1930	245,790.00	Client	Buy
14:22:05	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.1930	(245,790.00)	Sub-Account	Sell
14:34:46	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.1800	(32,720.00)	Sub-Account	Sell
14:34:46	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.1800	32,720.00	Client	Buy
14:50:07	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1880	81,880.00	Client	Buy
14:50:07	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1880	(81,880.00)	Sub-Account	Sell
14:50:48	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1855	81,855.00	Client	Buy
14:50:48	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1855	(81,855.00)	Sub-Account	Sell
15:06:24	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.1650	(40,825.00)	Sub-Account	Sell
15:06:24	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.1650	40,825.00	Client	Buy
15:07:53	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.1600	40,800.00	Client	Buy
15:07:53	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.1600	(40,800.00)	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
15:56:30	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2004	(164,008.00)	Member	Sell
15:57:07	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2004	164,008.00	Member	Buy
16:04:16	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.2010	205,025.00	Client	Buy
16:04:16	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.2010	(205,025.00)	Sub-Account	Sell
16:07:20	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2095	(82,095.00)	Sub-Account	Sell
16:07:20	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2095	82,095.00	Client	Buy
16:23:42	\$ / R 13-Jun-08	Currency Future	1	1,000	867	867,000	8.2050	(7,113,735.00)	Member	Sell
16:25:43	\$ / R 13-Jun-08	Currency Future	1	1,000	867	867,000	8.2050	7,113,735.00	Client	Buy
16:39:47	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.1880	(4,094,000.00)	Client	Sell
16:39:47	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.1880	4,094,000.00	Member	Buy
Total for \$ / R Currency Future			20		2,083	2,083,000		17,066,890.50		
09:35:14	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	16.4100	(32,820.00)	Sub-Account	Sell
09:35:14	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	16.4100	32,820.00	Client	Buy
Total for £ / R Currency Future			1		2	2,000		32,820.00		
08:48:58	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	13.0990	(654,950.00)	Client	Sell
08:48:58	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	13.0990	654,950.00	Sub-Account	Buy
11:16:30	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.7962	63,981.00	Client	Buy
11:16:30	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.7962	(63,981.00)	Sub-Account	Sell
11:19:28	€ / R 13-Jun-08	Currency Future	1	1,000	95	95,000	12.7825	1,214,337.50	Member	Buy
14:42:01	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	13.3065	(106,452.00)	Sub-Account	Sell
14:42:01	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	13.3065	106,452.00	Client	Buy
15:57:21	€ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	13.3925	200,887.50	Client	Buy
15:57:21	€ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	13.3925	(200,887.50)	Sub-Account	Sell
16:01:35	€ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	13.1395	(197,092.50)	Sub-Account	Sell
16:01:35	€ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	13.1395	197,092.50	Client	Buy
16:32:45	€ / R 13-Jun-08	Currency Future	1	1,000	95	95,000	12.7825	(1,214,337.50)	Member	Sell
Total for € / R Currency Future			6		188	188,000		2,437,700.50		
Grand Total for all Instruments			27		2,273	2,273,000		19,537,411.00		