

Currency Futures Matched Trades

Report for 28/02/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:00:06	\$ / R 17-Mar-08	Currency Future	1	1,000	130	130,000	7.5209	(977,717.00)	Member	Sell
09:05:26	\$ / R 17-Mar-08	Currency Future	1	1,000	130	130,000	7.5209	977,717.00	Client	Buy
09:13:43	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6800	(76,800.00)	Sub-Account	Sell
09:13:43	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6800	76,800.00	Client	Buy
09:14:39	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6800	(76,800.00)	Sub-Account	Sell
09:14:39	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6800	76,800.00	Client	Buy
09:42:44	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.5020	(7,502.00)	Client	Sell
09:42:44	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	7.5020	7,502.00	Sub-Account	Buy
10:24:00	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.6800	153,600.00	Client	Buy
10:24:00	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.6800	(153,600.00)	Sub-Account	Sell
10:24:58	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.5165	75,165.00	Client	Buy
10:24:58	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.5165	(75,165.00)	Sub-Account	Sell
10:25:10	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.5165	75,165.00	Client	Buy
10:25:10	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.5165	(75,165.00)	Sub-Account	Sell
10:50:40	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.6750	15,350.00	Client	Buy
10:50:40	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.6750	(15,350.00)	Client	Sell
11:07:07	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.5300	37,650.00	Client	Buy
11:07:07	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.5300	(37,650.00)	Sub-Account	Sell
12:36:36	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.6800	115,200.00	Sub-Account	Buy
12:36:36	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.6800	(115,200.00)	Client	Sell
12:45:50	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7175	(7,717.50)	Sub-Account	Sell
12:45:50	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7175	7,717.50	Client	Buy
12:57:08	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.5565	30,226.00	Client	Buy
12:57:08	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.5565	(30,226.00)	Sub-Account	Sell
14:08:24	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7105	(77,105.00)	Sub-Account	Sell
14:08:24	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7105	77,105.00	Client	Buy
14:20:15	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.5700	22,710.00	Client	Buy
14:20:15	\$ / R 17-Mar-08	Currency Future	1	1,000	3	3,000	7.5700	(22,710.00)	Client	Sell
15:55:15	\$ / R 17-Mar-08	Currency Future	1	1,000	60	60,000	7.5750	454,500.00	Sub-Account	Buy
15:55:15	\$ / R 17-Mar-08	Currency Future	1	1,000	60	60,000	7.5750	(454,500.00)	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
16:02:58	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7580	775,800.00	Client	Buy
16:02:58	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7580	(775,800.00)	Sub-Account	Sell
16:04:35	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7595	(775,950.00)	Sub-Account	Sell
16:04:35	\$ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	7.7665	3,106,600.00	Client	Buy
16:04:35	\$ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	7.7665	(3,106,600.00)	Sub-Account	Sell
16:04:35	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7595	775,950.00	Client	Buy
16:07:04	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7565	(775,650.00)	Sub-Account	Sell
16:07:04	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7565	775,650.00	Client	Buy
16:07:18	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7500	(775,000.00)	Sub-Account	Sell
16:07:18	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7500	775,000.00	Client	Buy
16:12:28	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.7625	1,552,500.00	Client	Buy
16:12:28	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.7625	(1,552,500.00)	Sub-Account	Sell
16:12:28	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7535	(775,350.00)	Sub-Account	Sell
16:12:28	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7535	775,350.00	Client	Buy
16:15:02	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7535	(775,350.00)	Sub-Account	Sell
16:15:02	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7535	775,350.00	Client	Buy
16:15:32	\$ / R 17-Mar-08	Currency Future	1	1,000	130	130,000	7.5980	(987,740.00)	Member	Sell
16:16:15	\$ / R 17-Mar-08	Currency Future	1	1,000	130	130,000	7.5980	987,740.00	Client	Buy
Total for \$ / R Currency Future			24		1,621	1,621,000		12,503,147.50		
Grand Total for all Instruments			24		1,621	1,621,000		12,503,147.50		