

Currency Futures Matched Trades

Report for 17/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:03:48	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2965	248,895.00	Sub-Account	Buy
09:03:48	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2965	(248,895.00)	Client	Sell
09:13:33	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2885	(24,865.50)	Client	Sell
09:13:33	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2885	24,865.50	Client	Buy
09:13:38	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2885	41,442.50	Client	Buy
09:13:38	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2885	(41,442.50)	Client	Sell
09:13:43	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2815	(16,563.00)	Client	Sell
09:13:43	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2815	16,563.00	Client	Buy
09:14:05	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2725	16,545.00	Client	Buy
09:14:05	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2725	(16,545.00)	Client	Sell
09:14:22	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2150	(16,430.00)	Client	Sell
09:14:22	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2150	16,430.00	Client	Buy
09:14:24	\$ / R 13-Jun-08	Currency Future	1	1,000	38	38,000	8.2000	(311,600.00)	Client	Sell
09:14:24	\$ / R 13-Jun-08	Currency Future	1	1,000	38	38,000	8.2000	311,600.00	Sub-Account	Buy
09:17:39	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.2665	(206,662.50)	Client	Sell
09:17:39	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.2665	206,662.50	Sub-Account	Buy
09:20:14	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	8.2555	49,533.00	Sub-Account	Buy
09:20:14	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	8.2555	(49,533.00)	Client	Sell
09:20:35	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2600	8,260.00	Client	Buy
09:20:35	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2600	(8,260.00)	Client	Sell
09:23:06	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2550	8,255.00	Sub-Account	Buy
09:23:06	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2550	(8,255.00)	Client	Sell
09:28:00	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	8.2525	49,515.00	Sub-Account	Buy
09:28:00	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	8.2525	(49,515.00)	Client	Sell
09:31:12	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.2625	(413,125.00)	Client	Sell
09:31:12	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.2625	413,125.00	Sub-Account	Buy
09:34:08	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2595	165,190.00	Sub-Account	Buy
09:34:08	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2595	(165,190.00)	Sub-Account	Sell
09:45:22	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2700	(124,050.00)	Client	Sell
09:45:22	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2700	124,050.00	Sub-Account	Buy

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09:45:22	\$ / R 13-Jun-08	Currency Future	1	1,000	12	12,000	8.2665	99,198.00	Sub-Account	Buy
09:45:22	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2661	24,798.30	Sub-Account	Buy
09:45:22	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2661	(24,798.30)	Client	Sell
09:45:22	\$ / R 13-Jun-08	Currency Future	1	1,000	12	12,000	8.2665	(99,198.00)	Client	Sell
09:46:45	\$ / R 13-Jun-08	Currency Future	1	1,000	243	243,000	8.2815	2,012,404.50	Sub-Account	Buy
09:46:45	\$ / R 13-Jun-08	Currency Future	1	1,000	243	243,000	8.2815	(2,012,404.50)	Client	Sell
09:48:19	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2690	165,380.00	Sub-Account	Buy
09:48:19	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2700	(827,000.00)	Client	Sell
09:48:19	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2690	(165,380.00)	Client	Sell
09:48:19	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2700	827,000.00	Sub-Account	Buy
09:52:08	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	8.2929	2,487,870.00	Client	Buy
09:52:08	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	8.2929	(2,487,870.00)	Member	Sell
10:18:27	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.4495	(84,495.00)	Client	Sell
10:18:27	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.4495	84,495.00	Sub-Account	Buy
10:29:27	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2500	165,000.00	Sub-Account	Buy
10:29:27	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2500	(165,000.00)	Sub-Account	Sell
10:32:32	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.2470	(412,350.00)	Client	Sell
10:32:32	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.2470	412,350.00	Sub-Account	Buy
10:40:14	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2645	165,290.00	Sub-Account	Buy
10:40:14	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2645	(165,290.00)	Client	Sell
10:40:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2800	41,400.00	Sub-Account	Buy
10:40:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2800	(41,400.00)	Client	Sell
10:59:06	\$ / R 13-Jun-08	Currency Future	1	1,000	105	105,000	8.2740	(868,770.00)	Client	Sell
10:59:06	\$ / R 13-Jun-08	Currency Future	1	1,000	105	105,000	8.2740	868,770.00	Sub-Account	Buy
11:15:12	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	8.3200	1,664,000.00	Client	Buy
11:15:12	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	8.3200	(1,664,000.00)	Member	Sell
11:16:56	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.3000	(166,000.00)	Client	Sell
11:16:56	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.3000	166,000.00	Sub-Account	Buy
11:16:57	\$ / R 15-Sep-08	Currency Future	1	1,000	175	175,000	8.5000	(1,487,500.00)	Client	Sell
11:16:57	\$ / R 15-Sep-08	Currency Future	1	1,000	175	175,000	8.5000	1,487,500.00	Sub-Account	Buy
11:41:10	\$ / R 13-Jun-08	Currency Future	1	1,000	109	109,000	8.2910	(903,719.00)	Client	Sell
11:41:10	\$ / R 13-Jun-08	Currency Future	1	1,000	109	109,000	8.2910	903,719.00	Sub-Account	Buy
12:02:44	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.3000	166,000.00	Sub-Account	Buy
12:02:44	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.3000	(166,000.00)	Client	Sell
12:03:08	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.3050	(166,100.00)	Client	Sell
12:03:08	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.3050	166,100.00	Client	Buy
12:03:15	\$ / R 13-Jun-08	Currency Future	1	1,000	280	280,000	8.3050	(2,325,400.00)	Client	Sell
12:03:15	\$ / R 13-Jun-08	Currency Future	1	1,000	280	280,000	8.3050	2,325,400.00	Sub-Account	Buy
13:22:25	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3100	83,100.00	Client	Buy
13:22:25	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3100	(83,100.00)	Client	Sell
13:39:32	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.3200	(832,000.00)	Client	Sell
13:39:32	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.3500	417,500.00	Sub-Account	Buy
13:39:32	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.3500	(417,500.00)	Client	Sell

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13:39:32	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.3200	832,000.00	Sub-Account	Buy
13:43:10	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3500	8,350.00	Client	Buy
13:43:10	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3500	(8,350.00)	Client	Sell
14:43:12	\$ / R 12-Dec-08	Currency Future	1	1,000	3,000	3,000,000	8.7632	26,289,600.00	Client	Buy
14:43:12	\$ / R 12-Dec-08	Currency Future	1	1,000	3,000	3,000,000	8.7632	(26,289,600.00)	Member	Sell
15:01:51	\$ / R 13-Jun-08	Currency Future	1	1,000	28	28,000	8.2980	232,344.00	Sub-Account	Buy
15:01:51	\$ / R 13-Jun-08	Currency Future	1	1,000	28	28,000	8.2980	(232,344.00)	Client	Sell
15:07:38	\$ / R 13-Jun-08	Currency Future	1	1,000	96	96,000	8.3450	(801,120.00)	Client	Sell
15:07:38	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.3200	33,280.00	Sub-Account	Buy
15:07:38	\$ / R 13-Jun-08	Currency Future	1	1,000	96	96,000	8.3450	801,120.00	Sub-Account	Buy
15:07:38	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.3200	(33,280.00)	Client	Sell
15:19:09	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3200	83,200.00	Client	Buy
15:19:09	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3200	(83,200.00)	Sub-Account	Sell
15:19:23	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3200	(41,600.00)	Sub-Account	Sell
15:19:23	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3200	41,600.00	Client	Buy
15:28:15	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.3260	416,300.00	Member	Buy
15:28:35	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.3260	(416,300.00)	Member	Sell
15:31:46	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3355	(41,677.50)	Client	Sell
15:31:46	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3355	41,677.50	Client	Buy
15:32:25	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3225	(41,612.50)	Client	Sell
15:32:25	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3225	41,612.50	Sub-Account	Buy
15:55:35	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2900	829,000.00	Sub-Account	Buy
15:55:35	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2900	(829,000.00)	Client	Sell
16:06:19	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2925	41,462.50	Sub-Account	Buy
16:06:19	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2925	(41,462.50)	Client	Sell
Total for \$ / R Currency Future			49		5,387	5,387,000		46,125,752.80		

10:31:47	£ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	16.5855	(1,658,550.00)	Member	Sell
10:33:22	£ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	16.5855	1,658,550.00	Client	Buy
Total for £ / R Currency Future			1		100	100,000		1,658,550.00		

09:49:13	€ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	12.7785	638,925.00	Member	Buy
09:49:36	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	13.0475	(652,375.00)	Member	Sell
10:05:34	€ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	12.7785	(638,925.00)	Client	Sell
10:06:02	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	13.0475	652,375.00	Client	Buy
10:28:15	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	13.0810	(654,050.00)	Member	Sell
12:33:32	€ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	13.0440	26,088,000.00	Member	Buy
13:02:14	€ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	13.0440	(26,088,000.00)	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
13:58:20	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.9500	(64,750.00)	Client	Sell
13:58:20	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.9500	129,500.00	Client	Buy
13:58:20	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.9500	(129,500.00)	Client	Sell
13:58:20	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.9500	64,750.00	Client	Buy
14:45:17	€ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	13.6300	(13,630,000.00)	Member	Sell
14:47:34	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	13.0810	654,050.00	Client	Buy
14:50:23	€ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	13.6300	13,630,000.00	Client	Buy
16:14:24	€ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	13.0150	(520,600.00)	Client	Sell
16:15:01	€ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	13.0150	520,600.00	Member	Buy
Total for € / R Currency Future			8		3,205	3,205,000		42,378,200.00		
Grand Total for all Instruments			58		8,692	8,692,000		90,162,502.80		