

Currency Futures Matched Trades

Report for 20/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:12:01	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2500	(123,750.00)	Client	Sell
09:12:01	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2500	123,750.00	Sub-Account	Buy
09:12:01	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2500	24,750.00	Sub-Account	Buy
09:12:01	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2500	(24,750.00)	Client	Sell
09:12:01	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2500	123,750.00	Sub-Account	Buy
09:12:01	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2500	(123,750.00)	Client	Sell
10:04:19	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3000	(8,300.00)	Client	Sell
10:04:19	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3000	8,300.00	Client	Buy
10:13:16	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.2665	(33,066.00)	Client	Sell
10:13:16	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.2665	33,066.00	Sub-Account	Buy
10:13:56	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3000	8,300.00	Client	Buy
10:13:56	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3000	(8,300.00)	Client	Sell
11:40:30	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	8.2420	2,060,500.00	Member	Buy
11:44:20	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2280	(822,800.00)	Client	Sell
11:44:20	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2280	822,800.00	Sub-Account	Buy
11:48:18	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.4650	(846,500.00)	Member	Sell
11:51:59	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	8.2420	(2,060,500.00)	Client	Sell
11:55:07	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2755	(82,755.00)	Sub-Account	Sell
11:55:07	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2755	82,755.00	Client	Buy
12:47:37	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.4650	846,500.00	Client	Buy
12:54:12	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.3222	(166,444.00)	Member	Sell
12:57:10	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.3222	166,444.00	Client	Buy
13:19:18	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.3000	(124,500.00)	Client	Sell
13:19:18	\$ / R 13-Jun-08	Currency Future	1	1,000	13	13,000	8.3000	107,900.00	Client	Buy
13:19:18	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.3000	16,600.00	Client	Buy
13:19:18	\$ / R 13-Jun-08	Currency Future	1	1,000	13	13,000	8.3000	(107,900.00)	Client	Sell
13:19:18	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.3000	(16,600.00)	Client	Sell
13:19:18	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.3000	124,500.00	Client	Buy
13:22:34	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3000	8,300.00	Client	Buy
13:22:34	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3000	(8,300.00)	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
13:43:50	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.5000	(8,500.00)	Client	Sell
13:43:50	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.5000	8,500.00	Sub-Account	Buy
13:48:40	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.3495	33,398.00	Client	Buy
13:48:40	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3300	(83,300.00)	Client	Sell
13:48:40	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.3495	(33,398.00)	Client	Sell
13:48:40	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3300	83,300.00	Client	Buy
13:48:40	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3200	83,200.00	Client	Buy
13:48:40	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3200	(83,200.00)	Client	Sell
13:48:40	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3500	41,750.00	Client	Buy
13:48:40	\$ / R 13-Jun-08	Currency Future	1	1,000	71	71,000	8.3565	593,311.50	Client	Buy
13:48:40	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3500	(41,750.00)	Client	Sell
13:48:40	\$ / R 13-Jun-08	Currency Future	1	1,000	71	71,000	8.3565	(593,311.50)	Sub-Account	Sell
14:08:23	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3500	(41,750.00)	Client	Sell
14:08:23	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3500	41,750.00	Client	Buy
14:11:12	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3500	83,500.00	Sub-Account	Buy
14:11:12	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3500	(83,500.00)	Client	Sell
14:11:12	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3500	83,500.00	Sub-Account	Buy
14:11:12	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3500	(83,500.00)	Client	Sell
14:31:09	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3500	41,750.00	Sub-Account	Buy
14:31:09	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.3500	(33,400.00)	Client	Sell
14:31:09	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3530	(8,353.00)	Client	Sell
14:31:09	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.3500	33,400.00	Sub-Account	Buy
14:31:09	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3500	(41,750.00)	Client	Sell
14:31:09	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.3530	8,353.00	Sub-Account	Buy
14:55:05	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3005	(41,502.50)	Client	Sell
14:55:05	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3005	41,502.50	Sub-Account	Buy
14:55:36	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3005	41,502.50	Sub-Account	Buy
14:55:36	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.3005	(41,502.50)	Client	Sell
16:10:24	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3600	83,600.00	Sub-Account	Buy
16:10:24	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3600	(83,600.00)	Client	Sell
16:10:24	\$ / R 13-Jun-08	Currency Future	1	1,000	31	31,000	8.3700	259,470.00	Sub-Account	Buy
16:10:24	\$ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	8.3530	75,177.00	Sub-Account	Buy
16:10:24	\$ / R 13-Jun-08	Currency Future	1	1,000	31	31,000	8.3700	(259,470.00)	Client	Sell
16:10:24	\$ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	8.3530	(75,177.00)	Client	Sell
16:12:05	\$ / R 13-Jun-08	Currency Future	1	1,000	70	70,000	8.3700	(585,900.00)	Client	Sell
16:12:05	\$ / R 13-Jun-08	Currency Future	1	1,000	70	70,000	8.3700	585,900.00	Client	Buy
16:56:04	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3125	83,125.00	Sub-Account	Buy
16:56:04	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.3125	(83,125.00)	Client	Sell
16:57:00	\$ / R 13-Jun-08	Currency Future	1	1,000	750	750,000	8.3125	6,234,375.00	Member	Buy
16:58:53	\$ / R 13-Jun-08	Currency Future	1	1,000	750	750,000	8.3125	(6,234,375.00)	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
Total for \$ / R Currency Future			35		1,576	1,576,000		13,098,579.50		
11:38:37	£ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	16.1830	4,045,750.00	Member	Buy
11:52:37	£ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	16.1830	(4,045,750.00)	Client	Sell
Total for £ / R Currency Future			1		250	250,000		4,045,750.00		
09:19:18	€ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	13.0900	6,545,000.00	Client	Buy
09:19:18	€ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	13.0900	(6,545,000.00)	Sub-Account	Sell
11:40:16	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	12.7520	3,188,000.00	Member	Buy
11:52:21	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	12.7520	(3,188,000.00)	Client	Sell
12:05:14	€ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	12.8000	320,000.00	Client	Buy
12:05:14	€ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	12.8000	(320,000.00)	Sub-Account	Sell
12:08:46	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	13.1000	(131,000.00)	Sub-Account	Sell
12:08:46	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	13.1000	131,000.00	Client	Buy
12:09:01	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	13.0500	(1,305,000.00)	Sub-Account	Sell
12:09:01	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	13.0500	1,305,000.00	Client	Buy
12:58:05	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.7570	255,140.00	Member	Buy
13:00:11	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.7570	(255,140.00)	Client	Sell
13:32:38	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.8800	(257,600.00)	Client	Sell
13:32:38	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.8800	257,600.00	Client	Buy
14:09:35	€ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	13.1200	(6,560,000.00)	Sub-Account	Sell
14:09:35	€ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	13.1200	6,560,000.00	Member	Buy
15:17:44	€ / R 13-Jun-08	Currency Future	1	1,000	4,000	4,000,000	12.8000	(51,200,000.00)	Member	Sell
15:21:44	€ / R 13-Jun-08	Currency Future	1	1,000	4,000	4,000,000	12.8000	51,200,000.00	Client	Buy
Total for € / R Currency Future			9		5,425	5,425,000		69,761,740.00		
Grand Total for all Instruments			45		7,251	7,251,000		86,906,069.50		