

Currency Futures Matched Trades

Report for 16/04/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:33:18	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.0708	(403,540.00)	Member	Sell
09:17:20	\$ / R 12-Dec-08	Currency Future	1	1,000	14	14,000	8.4395	118,153.00	Client	Buy
09:17:20	\$ / R 12-Dec-08	Currency Future	1	1,000	14	14,000	8.4395	(118,153.00)	Sub-Account	Sell
09:33:04	\$ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	8.4455	(59,118.50)	Sub-Account	Sell
09:33:04	\$ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	8.4455	59,118.50	Client	Buy
09:47:20	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.0600	403,000.00	Sub-Account	Buy
09:47:20	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.0600	(403,000.00)	Client	Sell
09:48:38	\$ / R 13-Jun-08	Currency Future	1	1,000	89	89,000	8.0630	(717,607.00)	Client	Sell
09:48:38	\$ / R 13-Jun-08	Currency Future	1	1,000	89	89,000	8.0630	717,607.00	Sub-Account	Buy
11:25:05	\$ / R 13-Jun-08	Currency Future	1	1,000	3,000	3,000,000	8.1122	(24,336,600.00)	Member	Sell
11:25:05	\$ / R 13-Jun-08	Currency Future	1	1,000	3,000	3,000,000	8.1122	24,336,600.00	Client	Buy
11:31:46	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.0850	161,700.00	Client	Buy
11:31:46	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.0850	(161,700.00)	Client	Sell
11:37:20	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.1000	243,000.00	Member	Buy
11:37:20	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.1000	(243,000.00)	Client	Sell
11:40:12	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.1050	(405,250.00)	Client	Sell
11:40:12	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.1050	405,250.00	Sub-Account	Buy
12:02:35	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.1050	16,210.00	Sub-Account	Buy
12:02:35	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.1050	(16,210.00)	Client	Sell
12:03:15	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.1100	(405,500.00)	Client	Sell
12:03:15	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.1100	405,500.00	Sub-Account	Buy
12:35:24	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.0708	403,540.00	Client	Buy
12:45:26	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.0930	4,046,500.00	Sub-Account	Buy
12:45:26	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.0930	(4,046,500.00)	Client	Sell
12:47:40	\$ / R 13-Jun-08	Currency Future	1	1,000	380	380,000	8.0940	3,075,720.00	Sub-Account	Buy
12:47:40	\$ / R 13-Jun-08	Currency Future	1	1,000	380	380,000	8.0940	(3,075,720.00)	Client	Sell
12:56:21	\$ / R 13-Jun-08	Currency Future	1	1,000	150	150,000	8.0434	1,206,510.00	Member	Buy
14:08:21	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.0800	(24,240.00)	Client	Sell
14:08:21	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.0800	24,240.00	Sub-Account	Buy
14:11:29	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	8.5075	(68,060.00)	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
14:11:29	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	8.5075	68,060.00	Client	Buy
14:19:38	\$ / R 13-Jun-08	Currency Future	1	1,000	150	150,000	8.0434	(1,206,510.00)	Client	Sell
14:41:30	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	8.7040	(2,611,200.00)	Member	Sell
14:41:30	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	8.7040	2,611,200.00	Client	Buy
15:45:51	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	8.7040	2,611,200.00	Member	Buy
15:45:51	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	8.7040	(2,611,200.00)	Client	Sell
15:46:10	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	8.0704	(2,421,120.00)	Member	Sell
15:46:10	\$ / R 13-Jun-08	Currency Future	1	1,000	300	300,000	8.0704	2,421,120.00	Client	Buy
16:33:08	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	8.0400	321,600.00	Client	Buy
16:33:08	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	8.0400	(321,600.00)	Client	Sell
Total for \$ / R Currency Future			20		5,343	5,343,000		43,655,828.50		
09:33:51	£ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	16.3965	49,189.50	Client	Buy
09:33:51	£ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	16.3965	(49,189.50)	Sub-Account	Sell
11:26:24	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.8500	(79,250.00)	Client	Sell
11:26:24	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.8500	79,250.00	Sub-Account	Buy
11:27:05	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.8600	475,800.00	Sub-Account	Buy
11:27:05	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.8600	(475,800.00)	Client	Sell
11:30:08	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.8620	(317,240.00)	Client	Sell
11:30:08	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.8620	317,240.00	Sub-Account	Buy
11:31:12	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.8700	476,100.00	Sub-Account	Buy
11:31:12	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.8700	(476,100.00)	Client	Sell
11:36:49	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.9000	795,000.00	Sub-Account	Buy
11:36:49	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.9000	(795,000.00)	Client	Sell
11:37:52	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.9125	(795,625.00)	Client	Sell
11:37:52	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.9125	795,625.00	Sub-Account	Buy
11:48:00	£ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	15.9190	(397,975.00)	Client	Sell
11:48:00	£ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	15.9190	397,975.00	Sub-Account	Buy
12:24:58	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	16.1500	(161,500.00)	Client	Sell
12:24:58	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	16.1500	161,500.00	Sub-Account	Buy
14:14:22	£ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	16.5480	(66,192.00)	Sub-Account	Sell
14:14:22	£ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	16.5480	66,192.00	Client	Buy
15:41:53	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	15.8925	31,785.00	Client	Buy
15:41:53	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	15.8925	(31,785.00)	Sub-Account	Sell
Total for £ / R Currency Future			11		229	229,000		3,645,656.50		
09:34:47	€ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	13.2225	(52,890.00)	Sub-Account	Sell
09:34:47	€ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	13.2225	52,890.00	Client	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:26:24	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.7600	(255,200.00)	Client	Sell
11:26:24	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.7500	127,500.00	Sub-Account	Buy
11:26:24	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.7500	(127,500.00)	Client	Sell
11:26:24	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.7760	(255,520.00)	Client	Sell
11:26:24	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.7760	255,520.00	Sub-Account	Buy
11:26:24	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.7600	255,200.00	Sub-Account	Buy
11:26:27	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.7800	255,600.00	Sub-Account	Buy
11:26:27	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.7800	(255,600.00)	Client	Sell
11:27:05	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.8000	384,000.00	Sub-Account	Buy
11:27:05	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.8000	(384,000.00)	Client	Sell
11:39:56	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.8525	385,575.00	Sub-Account	Buy
11:39:56	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.8525	(385,575.00)	Client	Sell
12:42:40	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	12.8675	3,216,875.00	Member	Buy
12:44:03	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	12.8675	(3,216,875.00)	Client	Sell
14:14:22	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	13.4005	67,002.50	Client	Buy
14:14:22	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	13.4005	(67,002.50)	Sub-Account	Sell
15:15:09	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.8500	1,285,000.00	Sub-Account	Buy
15:15:09	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.8500	(1,285,000.00)	Sub-Account	Sell
15:25:35	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	13.3153	(1,331,530.00)	Sub-Account	Sell
15:25:35	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	13.3153	1,331,530.00	Client	Buy
15:47:57	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.8650	1,286,500.00	Client	Buy
15:47:57	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.8650	(1,286,500.00)	Member	Sell
17:00:30	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.8255	(256,510.00)	Sub-Account	Sell
17:00:30	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.8255	256,510.00	Sub-Account	Buy
Total for € / R Currency Future			13		709	709,000		9,159,702.50		
Grand Total for all Instruments			44		6,281	6,281,000		56,461,187.50		