

Currency Futures Matched Trades

Report for 23/04/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:54:46	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7020	(770,200.00)	Client	Sell
09:54:46	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7020	770,200.00	Sub-Account	Buy
09:55:38	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.6980	(769,800.00)	Client	Sell
09:55:38	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.6980	769,800.00	Member	Buy
09:56:31	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7358	(3,867,900.00)	Member	Sell
09:57:17	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.7358	3,867,900.00	Client	Buy
09:59:29	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7384	(154,768.00)	Member	Sell
10:02:27	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7384	154,768.00	Client	Buy
10:14:40	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7000	77,000.00	Sub-Account	Buy
10:14:40	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7000	(77,000.00)	Client	Sell
10:17:58	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7362	(154,724.00)	Member	Sell
10:18:22	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7362	154,724.00	Member	Buy
10:35:48	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7000	154,000.00	Member	Buy
10:38:56	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.7010	(269,535.00)	Client	Sell
10:38:56	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.7010	269,535.00	Member	Buy
10:43:32	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7000	(154,000.00)	Client	Sell
10:44:45	\$ / R 13-Jun-08	Currency Future	1	1,000	21	21,000	7.7020	(161,742.00)	Client	Sell
10:44:45	\$ / R 13-Jun-08	Currency Future	1	1,000	21	21,000	7.7020	161,742.00	Client	Buy
11:07:43	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.0895	323,580.00	Client	Buy
11:07:43	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.0895	(323,580.00)	Sub-Account	Sell
11:18:32	\$ / R 13-Jun-08	Currency Future	1	1,000	159	159,000	7.7275	(1,228,672.50)	Sub-Account	Sell
11:18:32	\$ / R 13-Jun-08	Currency Future	1	1,000	159	159,000	7.7275	1,228,672.50	Client	Buy
11:30:18	\$ / R 12-Dec-08	Currency Future	1	1,000	18	18,000	8.0805	145,449.00	Client	Buy
11:30:18	\$ / R 12-Dec-08	Currency Future	1	1,000	18	18,000	8.0805	(145,449.00)	Sub-Account	Sell
11:40:02	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7300	(77,300.00)	Client	Sell
11:40:02	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7300	77,300.00	Client	Buy
11:48:42	\$ / R 13-Jun-08	Currency Future	1	1,000	190	190,000	7.7300	(1,468,700.00)	Sub-Account	Sell
11:48:42	\$ / R 13-Jun-08	Currency Future	1	1,000	190	190,000	7.7300	1,468,700.00	Client	Buy
12:29:33	\$ / R 12-Dec-08	Currency Future	1	1,000	22	22,000	8.0800	(177,760.00)	Client	Sell
12:29:33	\$ / R 12-Dec-08	Currency Future	1	1,000	22	22,000	8.0800	177,760.00	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
12:35:42	\$ / R 12-Dec-08	Currency Future	1	1,000	78	78,000	8.0800	(630,240.00)	Client	Sell
12:35:42	\$ / R 12-Dec-08	Currency Future	1	1,000	78	78,000	8.0800	630,240.00	Sub-Account	Buy
12:41:58	\$ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	7.7400	(61,920.00)	Client	Sell
12:41:58	\$ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	7.7400	61,920.00	Sub-Account	Buy
12:43:26	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7400	(154,800.00)	Client	Sell
12:43:26	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7400	154,800.00	Sub-Account	Buy
12:48:01	\$ / R 13-Jun-08	Currency Future	1	1,000	800	800,000	7.7490	6,199,200.00	Client	Buy
12:48:01	\$ / R 13-Jun-08	Currency Future	1	1,000	800	800,000	7.7490	(6,199,200.00)	Member	Sell
12:50:38	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.7490	1,549,800.00	Client	Buy
12:50:38	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.7490	(1,549,800.00)	Member	Sell
12:58:48	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.7780	(194,450.00)	Sub-Account	Sell
12:58:48	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.7780	194,450.00	Client	Buy
13:01:30	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.9300	(317,200.00)	Member	Sell
13:01:30	\$ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	7.9300	317,200.00	Client	Buy
13:17:40	\$ / R 13-Jun-08	Currency Future	1	1,000	80	80,000	7.7800	622,400.00	Client	Buy
13:17:40	\$ / R 13-Jun-08	Currency Future	1	1,000	80	80,000	7.7800	(622,400.00)	Client	Sell
13:18:01	\$ / R 15-Sep-08	Currency Future	1	1,000	960	960,000	7.9300	(7,612,800.00)	Member	Sell
13:18:01	\$ / R 15-Sep-08	Currency Future	1	1,000	960	960,000	7.9300	7,612,800.00	Sub-Account	Buy
13:18:25	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7960	(38,980.00)	Sub-Account	Sell
13:18:25	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7960	38,980.00	Client	Buy
13:27:42	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7955	(389,775.00)	Sub-Account	Sell
13:27:42	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7955	389,775.00	Client	Buy
13:47:11	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.1405	325,620.00	Client	Buy
13:47:11	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	8.1405	(325,620.00)	Sub-Account	Sell
15:38:32	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7600	(155,200.00)	Client	Sell
15:38:32	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7600	155,200.00	Client	Buy
15:39:01	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.6200	381,000.00	Client	Buy
15:39:01	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.6200	(381,000.00)	Client	Sell
15:52:40	\$ / R 13-Jun-08	Currency Future	1	1,000	1,300	1,300,000	7.7295	(10,048,350.00)	Member	Sell
15:52:40	\$ / R 13-Jun-08	Currency Future	1	1,000	1,300	1,300,000	7.7295	10,048,350.00	Member	Buy
16:58:51	\$ / R 15-Sep-08	Currency Future	1	1,000	960	960,000	7.9300	(7,612,800.00)	Member	Sell
17:41:17	\$ / R 15-Sep-08	Currency Future	1	1,000	960	960,000	7.9300	7,612,800.00	Member	Buy
17:47:49	\$ / R 13-Jun-08	Currency Future	1	1,000	1,300	1,300,000	7.7395	10,061,350.00	Client	Buy
17:47:49	\$ / R 13-Jun-08	Currency Future	1	1,000	1,300	1,300,000	7.7395	(10,061,350.00)	Member	Sell

Total for \$ / R Currency Future **32** **7,201** **7,201,000** **56,157,015.50**

09:25:35	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.2700	763,500.00	Member	Buy
11:08:32	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	15.8775	317,550.00	Client	Buy
11:08:32	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	15.8775	(317,550.00)	Member	Sell
11:10:01	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.2700	(763,500.00)	Client	Sell
11:32:22	£ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	15.8775	95,265.00	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
11:32:22	£ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	15.8775	(95,265.00)	Member	Sell
12:42:27	£ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	15.3700	(46,110.00)	Member	Sell
12:42:27	£ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	15.3700	46,110.00	Client	Buy
12:45:39	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.3700	(153,700.00)	Member	Sell
12:45:39	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.3700	153,700.00	Client	Buy
12:59:55	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.3700	307,400.00	Client	Buy
12:59:55	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.3700	(307,400.00)	Member	Sell
13:30:12	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.3700	461,100.00	Client	Buy
13:30:12	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.3700	(461,100.00)	Member	Sell
13:34:19	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.3700	(153,700.00)	Member	Sell
13:34:19	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.3700	153,700.00	Client	Buy
13:46:05	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	15.8775	317,550.00	Client	Buy
13:46:05	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	15.8775	(317,550.00)	Member	Sell
Total for £ / R Currency Future			9		169	169,000		2,615,875.00		
11:10:12	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	12.7875	319,687.50	Client	Buy
11:10:12	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	12.7875	(319,687.50)	Sub-Account	Sell
11:30:26	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	12.7725	102,180.00	Client	Buy
11:30:26	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	12.7725	(102,180.00)	Sub-Account	Sell
11:30:42	€ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	12.2550	(49,020.00)	Client	Sell
11:30:42	€ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	12.2550	49,020.00	Sub-Account	Buy
12:35:41	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	12.5200	626,000.00	Sub-Account	Buy
12:35:41	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	12.5200	(626,000.00)	Client	Sell
13:14:53	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.4000	(248,000.00)	Sub-Account	Sell
13:14:53	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.4000	248,000.00	Sub-Account	Buy
13:45:32	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	12.8815	322,037.50	Client	Buy
13:45:32	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	12.8815	(322,037.50)	Sub-Account	Sell
15:07:30	€ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	12.4000	49,600.00	Client	Buy
15:07:30	€ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	12.4000	(49,600.00)	Client	Sell
Total for € / R Currency Future			7		136	136,000		1,716,525.00		
Grand Total for all Instruments			48		7,506	7,506,000		60,489,415.50		