

Currency Futures Matched Trades

Report for 22/05/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:03:35	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7700	7,770.00	Client	Buy
09:03:35	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7700	(7,770.00)	Client	Sell
09:03:41	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.7900	(15,580.00)	Sub-Account	Sell
09:03:41	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.7900	15,580.00	Client	Buy
09:13:15	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.9937	(799,370.00)	Member	Sell
09:37:08	\$ / R 13-Jun-08	Currency Future	1	1,000	28	28,000	7.7700	217,560.00	Sub-Account	Buy
09:37:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7700	77,700.00	Sub-Account	Buy
09:37:08	\$ / R 13-Jun-08	Currency Future	1	1,000	28	28,000	7.7700	(217,560.00)	Sub-Account	Sell
09:37:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7700	(77,700.00)	Client	Sell
09:37:36	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.7790	233,370.00	Sub-Account	Buy
09:37:36	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.7790	(233,370.00)	Client	Sell
09:37:36	\$ / R 13-Jun-08	Currency Future	1	1,000	38	38,000	7.7800	295,640.00	Sub-Account	Buy
09:37:36	\$ / R 13-Jun-08	Currency Future	1	1,000	38	38,000	7.7800	(295,640.00)	Client	Sell
09:48:15	\$ / R 13-Jun-08	Currency Future	1	1,000	154	154,000	7.8027	(1,201,615.80)	Member	Sell
09:56:21	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.9937	799,370.00	Client	Buy
10:08:50	\$ / R 13-Jun-08	Currency Future	1	1,000	154	154,000	7.8027	1,201,615.80	Client	Buy
10:10:07	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7800	(38,900.00)	Client	Sell
10:10:07	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7800	38,900.00	Client	Buy
10:26:26	\$ / R 13-Jun-08	Currency Future	1	1,000	32	32,000	7.7800	(248,960.00)	Sub-Account	Sell
10:26:26	\$ / R 13-Jun-08	Currency Future	1	1,000	32	32,000	7.7800	248,960.00	Client	Buy
10:26:31	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9740	(3,987,000.00)	Member	Sell
10:36:36	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9740	3,987,000.00	Client	Buy
10:45:38	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.7700	233,100.00	Client	Buy
10:45:38	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.7700	(233,100.00)	Client	Sell
11:25:06	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.7540	(310,160.00)	Client	Sell
11:25:06	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.7540	310,160.00	Sub-Account	Buy
12:09:04	\$ / R 13-Jun-08	Currency Future	1	1,000	10,000	10,000,000	7.7585	77,585,000.00	Member	Buy
12:12:00	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.7485	1,549,700.00	Sub-Account	Buy
12:12:00	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.7485	(1,549,700.00)	Client	Sell
13:48:57	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7550	(7,755.00)	Client	Sell
13:48:57	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7550	7,755.00	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
13:52:58	\$ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	7.7500	(69,750.00)	Client	Sell
13:52:58	\$ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	7.7500	69,750.00	Sub-Account	Buy
13:55:34	\$ / R 13-Jun-08	Currency Future	1	1,000	10,000	10,000,000	7.7585	(77,585,000.00)	Member	Sell
13:59:31	\$ / R 13-Jun-08	Currency Future	1	1,000	10,000	10,000,000	7.7450	(77,450,000.00)	Client	Sell
13:59:31	\$ / R 13-Jun-08	Currency Future	1	1,000	10,000	10,000,000	7.7450	77,450,000.00	Member	Buy
14:20:36	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7360	(773,600.00)	Client	Sell
14:20:36	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7360	773,600.00	Sub-Account	Buy
14:21:46	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7370	773,700.00	Sub-Account	Buy
14:21:46	\$ / R 13-Jun-08	Currency Future	1	1,000	450	450,000	7.7340	(3,480,300.00)	Client	Sell
14:21:46	\$ / R 13-Jun-08	Currency Future	1	1,000	450	450,000	7.7340	3,480,300.00	Sub-Account	Buy
14:21:46	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7370	(773,700.00)	Client	Sell
14:36:53	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.9420	(397,100.00)	Sub-Account	Sell
14:36:53	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.9420	397,100.00	Client	Buy
15:07:07	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9359	(3,967,950.00)	Member	Sell
15:19:03	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9359	3,967,950.00	Client	Buy
15:45:36	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7100	(7,710.00)	Client	Sell
15:45:36	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7100	7,710.00	Client	Buy
15:45:36	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7105	(38,552.50)	Client	Sell
15:45:36	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7105	38,552.50	Client	Buy
16:11:34	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7100	154,200.00	Client	Buy
16:11:34	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7100	(154,200.00)	Client	Sell
16:11:52	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7100	(77,100.00)	Client	Sell
16:11:52	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7100	77,100.00	Client	Buy
16:49:35	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8800	78,800.00	Sub-Account	Buy
16:49:35	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8800	(78,800.00)	Client	Sell

Total for \$ / R Currency Future **28** **22,426** **22,426,000** **174,077,943.30**

10:40:10	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.2610	(457,830.00)	Client	Sell
10:40:10	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.2610	457,830.00	Sub-Account	Buy
11:29:59	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.3000	306,000.00	Sub-Account	Buy
11:29:59	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.3000	(306,000.00)	Client	Sell
11:56:26	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.2755	152,755.00	Sub-Account	Buy
11:56:26	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.2755	(152,755.00)	Client	Sell
12:23:50	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.2850	(76,425.00)	Client	Sell
12:23:50	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.2850	76,425.00	Sub-Account	Buy
12:28:04	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.2900	(76,450.00)	Client	Sell
12:28:04	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.2900	76,450.00	Sub-Account	Buy
12:35:41	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.2605	(76,302.50)	Client	Sell
12:35:41	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.2605	76,302.50	Sub-Account	Buy
12:45:18	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.9275	(159,275.00)	Sub-Account	Sell
12:45:18	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.9275	159,275.00	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
12:45:52	£ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	15.2700	15,270.00	Sub-Account	Buy
12:45:52	£ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	15.2700	(15,270.00)	Client	Sell
12:52:40	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.2900	76,450.00	Sub-Account	Buy
12:52:40	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.2900	(76,450.00)	Client	Sell
13:48:23	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.3000	459,000.00	Sub-Account	Buy
13:48:23	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.3000	(459,000.00)	Client	Sell
13:52:14	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.3200	(459,600.00)	Client	Sell
13:52:14	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.3200	459,600.00	Sub-Account	Buy
Total for £ / R Currency Future			11		151	151,000		2,315,357.50		
08:59:51	€ / R 13-Jun-08	Currency Future	1	1,000	13	13,000	12.2255	(158,931.50)	Client	Sell
08:59:51	€ / R 13-Jun-08	Currency Future	1	1,000	13	13,000	12.2255	158,931.50	Sub-Account	Buy
09:02:59	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.3050	24,610.00	Client	Buy
09:02:59	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.3050	(24,610.00)	Sub-Account	Sell
09:37:55	€ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	11.9000	71,400.00	Client	Buy
09:37:55	€ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	11.9000	(71,400.00)	Client	Sell
09:39:07	€ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	11.9000	71,400.00	Client	Buy
09:39:07	€ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	11.9000	(71,400.00)	Client	Sell
09:42:24	€ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	12.2800	(73,680.00)	Client	Sell
09:42:24	€ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	12.2800	73,680.00	Client	Buy
15:48:26	€ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	12.4000	(248,000.00)	Member	Sell
15:54:40	€ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	12.4000	248,000.00	Client	Buy
16:11:41	€ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	12.3710	494,840.00	Client	Buy
16:11:41	€ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	12.3710	(494,840.00)	Sub-Account	Sell
16:13:46	€ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	12.3000	492,000.00	Client	Buy
16:13:46	€ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	12.3000	(492,000.00)	Client	Sell
16:15:07	€ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	12.3710	494,840.00	Client	Buy
16:15:07	€ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	12.3710	(494,840.00)	Client	Sell
Total for € / R Currency Future			9		173	173,000		2,129,701.50		
Grand Total for all Instruments			48		22,750	22,750,000		178,523,002.30		