

Currency Futures Matched Trades

Report for 27/05/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:48:52	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7040	77,040.00	Sub-Account	Buy
08:48:52	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7040	(77,040.00)	Client	Sell
09:00:45	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9179	(3,958,950.00)	Member	Sell
09:42:20	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9179	3,958,950.00	Client	Buy
10:03:10	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9257	158,514.00	Client	Buy
10:03:10	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	7.9257	(158,514.00)	Member	Sell
10:05:53	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	7.7140	(30,856.00)	Client	Sell
10:05:53	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	7.7140	30,856.00	Sub-Account	Buy
10:34:35	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9400	(3,970,000.00)	Member	Sell
10:38:01	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7360	(386,800.00)	Client	Sell
10:38:01	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7360	386,800.00	Sub-Account	Buy
10:38:40	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9400	3,970,000.00	Client	Buy
10:44:00	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7400	(387,000.00)	Client	Sell
10:44:00	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7400	387,000.00	Sub-Account	Buy
10:49:18	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.9722	(797,220.00)	Member	Sell
10:49:28	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7500	77,500.00	Sub-Account	Buy
10:49:28	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7500	(77,500.00)	Client	Sell
10:49:37	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.9722	(797,220.00)	Member	Sell
10:50:03	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.9723	(7,972,300.00)	Member	Sell
11:05:08	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.7600	23,280.00	Sub-Account	Buy
11:05:08	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.7600	(23,280.00)	Client	Sell
11:05:29	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.9722	797,220.00	Client	Buy
11:06:08	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.9722	797,220.00	Client	Buy
11:06:19	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.7600	23,280.00	Sub-Account	Buy
11:06:19	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.7600	(23,280.00)	Client	Sell
11:06:40	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.9723	7,972,300.00	Client	Buy
11:17:22	\$ / R 12-Dec-08	Currency Future	1	1,000	260	260,000	8.1750	2,125,500.00	Client	Buy
11:17:22	\$ / R 12-Dec-08	Currency Future	1	1,000	260	260,000	8.1750	(2,125,500.00)	Sub-Account	Sell
11:30:56	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7800	(155,600.00)	Client	Sell
11:30:56	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7800	155,600.00	Sub-Account	Buy
11:35:43	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9990	(3,999,500.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:38:10	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.7823	7,782,300.00	Client	Buy
11:38:10	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.7823	(7,782,300.00)	Member	Sell
11:40:34	\$ / R 15-Sep-08	Currency Future	1	1,000	47	47,000	7.9500	(373,650.00)	Client	Sell
11:40:34	\$ / R 15-Sep-08	Currency Future	1	1,000	47	47,000	7.9500	373,650.00	Sub-Account	Buy
11:52:17	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.9990	3,999,500.00	Client	Buy
12:39:03	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7700	(777,000.00)	Client	Sell
12:39:03	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7700	777,000.00	Sub-Account	Buy
12:45:02	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7900	(779,000.00)	Client	Sell
12:45:02	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7900	779,000.00	Sub-Account	Buy
12:48:41	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.8000	(273,000.00)	Client	Sell
12:48:41	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.8000	273,000.00	Sub-Account	Buy
12:48:41	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8000	39,000.00	Sub-Account	Buy
12:48:41	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8000	(39,000.00)	Client	Sell
12:57:18	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	8.0252	(8,025,200.00)	Member	Sell
13:20:35	\$ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	7.8175	3,127,000.00	Member	Buy
13:20:35	\$ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	7.8175	(3,127,000.00)	Sub-Account	Sell
13:26:53	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7905	155,810.00	Sub-Account	Buy
13:26:53	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7905	(155,810.00)	Client	Sell
13:53:37	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.0090	(800,900.00)	Sub-Account	Sell
13:53:37	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.0090	800,900.00	Client	Buy
13:53:51	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	8.0090	(1,601,800.00)	Sub-Account	Sell
13:53:51	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	8.0090	1,601,800.00	Client	Buy
14:27:41	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	8.0252	8,025,200.00	Client	Buy
14:32:00	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	8.0124	(8,012,400.00)	Member	Sell
14:34:05	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7900	155,800.00	Sub-Account	Buy
14:34:05	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7900	(155,800.00)	Client	Sell
14:39:47	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8100	(390,500.00)	Sub-Account	Sell
14:39:47	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8100	390,500.00	Client	Buy
14:40:01	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	8.0124	8,012,400.00	Client	Buy
14:44:02	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8000	15,600.00	Member	Buy
14:44:02	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8000	(15,600.00)	Client	Sell
14:59:39	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8100	(156,200.00)	Sub-Account	Sell
14:59:39	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8100	156,200.00	Member	Buy
15:21:40	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7800	155,600.00	Sub-Account	Buy
15:21:40	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7800	(155,600.00)	Sub-Account	Sell
15:56:00	\$ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	7.7810	62,248.00	Member	Buy
15:56:00	\$ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	7.7810	(62,248.00)	Client	Sell
16:09:13	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7800	155,600.00	Client	Buy
16:09:13	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7800	(155,600.00)	Sub-Account	Sell
16:15:47	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	7.7800	31,120.00	Client	Buy
16:15:47	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	7.7800	(31,120.00)	Client	Sell
16:16:23	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7800	(7,780.00)	Client	Sell
16:16:23	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7800	7,780.00	Client	Buy
16:17:38	\$ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	7.7800	62,240.00	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
16:17:38	\$ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	7.7800	(62,240.00)	Client	Sell
16:18:48	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7800	7,780.00	Client	Buy
16:18:48	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7800	(7,780.00)	Client	Sell
16:30:40	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8000	15,600.00	Client	Buy
16:30:40	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8000	(15,600.00)	Client	Sell
Total for \$ / R Currency Future			40		7,293	7,293,000		57,903,688.00		
12:14:33	£ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	15.3000	(612,000.00)	Client	Sell
12:14:33	£ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	15.3000	612,000.00	Sub-Account	Buy
12:26:28	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	15.9300	1,593,000.00	Client	Buy
12:26:28	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	15.9300	(1,593,000.00)	Sub-Account	Sell
12:26:34	£ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	15.9300	(557,550.00)	Sub-Account	Sell
12:26:34	£ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	15.9300	557,550.00	Client	Buy
13:27:53	£ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	15.9980	(79,990.00)	Sub-Account	Sell
13:27:53	£ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	15.9980	79,990.00	Client	Buy
16:45:24	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	15.5800	(77,900.00)	Client	Sell
16:45:24	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	15.5800	77,900.00	Sub-Account	Buy
16:59:24	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	15.5900	(155,900.00)	Client	Sell
16:59:24	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	15.5900	155,900.00	Sub-Account	Buy
Total for £ / R Currency Future			6		195	195,000		3,076,340.00		
10:05:28	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4410	(1,244,100.00)	Sub-Account	Sell
10:05:28	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.4410	1,244,100.00	Client	Buy
10:07:08	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.1500	(24,300.00)	Client	Sell
10:07:08	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.1500	24,300.00	Client	Buy
10:07:42	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.1205	(24,241.00)	Client	Sell
10:07:42	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.1205	24,241.00	Sub-Account	Buy
11:04:46	€ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	12.4800	(62,400.00)	Client	Sell
11:04:46	€ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	12.4800	62,400.00	Client	Buy
11:30:56	€ / R 15-Sep-08	Currency Future	1	1,000	35	35,000	12.4800	436,800.00	Sub-Account	Buy
11:30:56	€ / R 15-Sep-08	Currency Future	1	1,000	35	35,000	12.4800	(436,800.00)	Client	Sell
11:40:04	€ / R 12-Dec-08	Currency Future	1	1,000	105	105,000	12.7800	(1,341,900.00)	Sub-Account	Sell
11:40:04	€ / R 12-Dec-08	Currency Future	1	1,000	105	105,000	12.7800	1,341,900.00	Client	Buy
11:48:43	€ / R 12-Dec-08	Currency Future	1	1,000	65	65,000	12.7800	830,700.00	Client	Buy
11:48:43	€ / R 12-Dec-08	Currency Future	1	1,000	65	65,000	12.7800	(830,700.00)	Sub-Account	Sell
12:39:11	€ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	12.2200	(733,200.00)	Client	Sell
12:39:11	€ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	12.2200	733,200.00	Sub-Account	Buy
12:43:48	€ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	12.2400	(734,400.00)	Client	Sell
12:43:48	€ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	12.2400	734,400.00	Sub-Account	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
12:51:09	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.5700	(314,250.00)	Member	Sell
12:56:21	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	12.5700	314,250.00	Client	Buy
14:18:20	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.3000	61,500.00	Client	Buy
14:18:20	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.3000	(61,500.00)	Client	Sell
14:31:29	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.3210	61,605.00	Client	Buy
14:31:29	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.3210	(61,605.00)	Sub-Account	Sell
14:37:29	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.3200	(61,600.00)	Sub-Account	Sell
14:37:29	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.3200	61,600.00	Client	Buy
16:40:25	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	12.4400	(124,400.00)	Client	Sell
16:40:25	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	12.4400	124,400.00	Sub-Account	Buy
Total for € / R Currency Future			14		484	484,000		6,055,396.00		
Grand Total for all Instruments			60		7,972	7,972,000		67,035,424.00		