

Currency Futures Matched Trades

Report for 25/04/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:27:44	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7900	38,950.00	Client	Buy
09:27:44	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7900	(38,950.00)	Client	Sell
10:26:00	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7750	388,750.00	Client	Buy
10:26:00	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7750	(388,750.00)	Sub-Account	Sell
10:49:17	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7650	(38,825.00)	Sub-Account	Sell
10:49:17	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7650	38,825.00	Client	Buy
10:49:23	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.7600	23,280.00	Client	Buy
10:49:23	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.7600	(23,280.00)	Sub-Account	Sell
10:49:38	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9310	39,655.00	Client	Buy
10:49:38	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.9310	(39,655.00)	Sub-Account	Sell
11:03:13	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.6985	15,397.00	Sub-Account	Buy
11:03:13	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.6985	(15,397.00)	Client	Sell
11:03:28	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.6985	(384,925.00)	Client	Sell
11:03:28	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.6985	384,925.00	Sub-Account	Buy
11:04:01	\$ / R 13-Jun-08	Currency Future	1	1,000	700	700,000	7.7230	5,406,100.00	Member	Buy
11:04:01	\$ / R 13-Jun-08	Currency Future	1	1,000	700	700,000	7.7230	(5,406,100.00)	Client	Sell
12:34:35	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7655	(38,827.50)	Sub-Account	Sell
12:34:35	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7655	38,827.50	Client	Buy
12:52:45	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7576	(155,152.00)	Member	Sell
12:53:06	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7576	155,152.00	Member	Buy
13:54:27	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7500	77,500.00	Client	Buy
13:54:27	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7500	(77,500.00)	Client	Sell
15:11:47	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.7060	308,240.00	Sub-Account	Buy
15:11:47	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.7060	(308,240.00)	Client	Sell
15:28:40	\$ / R 13-Jun-08	Currency Future	1	1,000	3,700	3,700,000	7.7210	(28,567,700.00)	Member	Sell
15:29:17	\$ / R 13-Jun-08	Currency Future	1	1,000	5,000	5,000,000	7.7010	(38,505,000.00)	Member	Sell
15:37:47	\$ / R 13-Jun-08	Currency Future	1	1,000	8,000	8,000,000	7.6844	(61,475,200.00)	Client	Sell
15:37:47	\$ / R 13-Jun-08	Currency Future	1	1,000	8,000	8,000,000	7.6844	61,475,200.00	Member	Buy
15:39:10	\$ / R 13-Jun-08	Currency Future	1	1,000	3,700	3,700,000	7.7210	28,567,700.00	Member	Buy
15:39:35	\$ / R 13-Jun-08	Currency Future	1	1,000	5,000	5,000,000	7.7010	38,505,000.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
15:47:24	\$ / R 13-Jun-08	Currency Future	1	1,000	3,700	3,700,000	7.7310	28,604,700.00	Client	Buy
15:47:24	\$ / R 13-Jun-08	Currency Future	1	1,000	3,700	3,700,000	7.7310	(28,604,700.00)	Member	Sell
15:47:48	\$ / R 13-Jun-08	Currency Future	1	1,000	5,000	5,000,000	7.7110	(38,555,000.00)	Member	Sell
15:47:48	\$ / R 13-Jun-08	Currency Future	1	1,000	5,000	5,000,000	7.7110	38,555,000.00	Client	Buy
15:50:46	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	7.7170	30,868.00	Client	Buy
15:50:46	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	7.7170	(30,868.00)	Sub-Account	Sell
15:53:34	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.6990	7,699.00	Client	Buy
15:53:34	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.6990	(7,699.00)	Sub-Account	Sell
16:02:45	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.1025	(24,307.50)	Sub-Account	Sell
16:02:45	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.1025	24,307.50	Client	Buy
16:15:30	\$ / R 13-Jun-08	Currency Future	1	1,000	150	150,000	7.7450	(1,161,750.00)	Client	Sell
16:15:30	\$ / R 13-Jun-08	Currency Future	1	1,000	150	150,000	7.7450	1,161,750.00	Member	Buy
16:34:18	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.6950	(153,900.00)	Client	Sell
16:34:18	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.6950	153,900.00	Client	Buy
16:34:18	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6920	(76,920.00)	Client	Sell
16:34:18	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6920	76,920.00	Client	Buy
16:45:20	\$ / R 13-Jun-08	Currency Future	1	1,000	70	70,000	7.6900	(538,300.00)	Client	Sell
16:45:20	\$ / R 13-Jun-08	Currency Future	1	1,000	70	70,000	7.6900	538,300.00	Sub-Account	Buy
16:48:18	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	7.7385	(30,954.00)	Sub-Account	Sell
16:48:18	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	7.7385	30,954.00	Client	Buy
17:06:35	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7310	(773,100.00)	Sub-Account	Sell
17:06:35	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7310	773,100.00	Client	Buy

Total for \$ / R Currency Future **26** **26,657** **26,657,000** **205,421,000.00**

09:55:33	£ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	15.3265	61,306.00	Client	Buy
09:55:33	£ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	15.3265	(61,306.00)	Sub-Account	Sell
09:55:33	£ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	15.3000	(15,300.00)	Sub-Account	Sell
09:55:33	£ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	15.3000	15,300.00	Client	Buy
10:04:36	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.2900	76,450.00	Client	Buy
10:04:36	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.2900	(76,450.00)	Sub-Account	Sell
11:28:26	£ / R 13-Jun-08	Currency Future	1	1,000	4,000	4,000,000	15.2998	(61,199,200.00)	Member	Sell
11:35:21	£ / R 13-Jun-08	Currency Future	1	1,000	4,000	4,000,000	15.2998	61,199,200.00	Client	Buy
14:42:14	£ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	15.8535	110,974.50	Client	Buy
14:42:14	£ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	15.8535	(110,974.50)	Sub-Account	Sell
15:26:25	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	15.2581	30,516.20	Client	Buy
15:26:25	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	15.2581	(30,516.20)	Sub-Account	Sell
15:26:37	£ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	15.2500	(15,250.00)	Sub-Account	Sell
15:26:37	£ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	15.2500	15,250.00	Sub-Account	Buy
15:55:46	£ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	15.8120	47,436.00	Client	Buy
15:55:46	£ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	15.8120	(47,436.00)	Sub-Account	Sell
16:18:19	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.3075	459,225.00	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
16:18:19	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.3075	(459,225.00)	Sub-Account	Sell
Total for £ / R Currency Future			9		4,053	4,053,000		62,015,657.70		
09:31:30	€ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	12.1300	181,950.00	Client	Buy
09:31:30	€ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	12.1300	(181,950.00)	Client	Sell
09:47:59	€ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	12.0520	(180,780.00)	Client	Sell
09:47:59	€ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	12.0520	180,780.00	Sub-Account	Buy
09:52:33	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.0560	(602,800.00)	Client	Sell
09:52:33	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.0560	602,800.00	Sub-Account	Buy
10:10:07	€ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	12.0250	(481,000.00)	Sub-Account	Sell
10:10:07	€ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	12.0250	481,000.00	Sub-Account	Buy
11:05:33	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.0300	(24,060.00)	Sub-Account	Sell
11:05:33	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.0300	24,060.00	Client	Buy
11:17:46	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.0500	(12,050.00)	Sub-Account	Sell
11:17:46	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.0500	12,050.00	Client	Buy
14:59:25	€ / R 15-Sep-08	Currency Future	1	1,000	36	36,000	12.2110	(439,596.00)	Client	Sell
14:59:25	€ / R 15-Sep-08	Currency Future	1	1,000	36	36,000	12.2110	439,596.00	Sub-Account	Buy
15:26:23	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.0300	(60,150.00)	Sub-Account	Sell
15:26:23	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.0300	60,150.00	Client	Buy
15:59:30	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.0870	12,087.00	Sub-Account	Buy
15:59:30	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.0870	(12,087.00)	Sub-Account	Sell
16:37:56	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	12.4075	124,075.00	Sub-Account	Buy
16:37:56	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	12.4075	(124,075.00)	Client	Sell
16:47:35	€ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	12.0960	48,384.00	Client	Buy
16:47:35	€ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	12.0960	(48,384.00)	Sub-Account	Sell
17:06:21	€ / R 13-Jun-08	Currency Future	1	1,000	55	55,000	12.0960	(665,280.00)	Sub-Account	Sell
17:06:21	€ / R 13-Jun-08	Currency Future	1	1,000	55	55,000	12.0960	665,280.00	Client	Buy
17:06:21	€ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	12.0959	(181,438.50)	Client	Sell
17:06:21	€ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	12.0959	181,438.50	Client	Buy
Total for € / R Currency Future			13		249	249,000		3,013,650.50		
Grand Total for all Instruments			48		30,959	30,959,000		270,450,308.20		