

Currency Futures Matched Trades

Report for 10/04/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:41:45	\$ / R 13-Jun-08	Currency Future	1	1,000	39	39,000	7.9800	311,220.00	Sub-Account	Buy
09:41:45	\$ / R 13-Jun-08	Currency Future	1	1,000	39	39,000	7.9800	(311,220.00)	Client	Sell
09:56:38	\$ / R 13-Jun-08	Currency Future	1	1,000	14	14,000	8.0000	112,000.00	Sub-Account	Buy
09:56:38	\$ / R 13-Jun-08	Currency Future	1	1,000	14	14,000	8.0000	(112,000.00)	Sub-Account	Sell
10:39:48	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.0015	(32,006.00)	Client	Sell
10:39:48	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.0015	32,006.00	Sub-Account	Buy
11:17:29	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.2380	(82,380.00)	Sub-Account	Sell
11:17:29	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.2380	82,380.00	Client	Buy
11:54:57	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	0.0360	(36,000.00)	Member	Sell
11:54:57	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	0.0360	36,000.00	Client	Buy
11:58:23	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	0.0360	36,000.00	Member	Buy
11:58:23	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	0.0360	(36,000.00)	Client	Sell
11:58:41	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.0360	(8,036,000.00)	Member	Sell
11:58:41	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.0360	8,036,000.00	Client	Buy
12:02:49	\$ / R 13-Jun-08	Currency Future	1	1,000	125	125,000	8.0510	(1,006,375.00)	Sub-Account	Sell
12:02:49	\$ / R 13-Jun-08	Currency Future	1	1,000	125	125,000	8.0510	1,006,375.00	Client	Buy
13:35:14	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.0130	8,013,000.00	Member	Buy
13:57:46	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.0115	(8,011.50)	Member	Sell
13:57:46	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.0115	8,011.50	Sub-Account	Buy
14:38:34	\$ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	8.0115	(16,023,000.00)	Client	Sell
14:38:34	\$ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	8.0115	16,023,000.00	Member	Buy
14:48:17	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.0179	4,008,950.00	Member	Buy
15:17:45	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.0179	(4,008,950.00)	Client	Sell
15:19:09	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.0130	(8,013,000.00)	Client	Sell
15:28:42	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9600	(79,600.00)	Client	Sell
15:28:42	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9600	79,600.00	Client	Buy
15:50:55	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.0000	8,000.00	Client	Buy
15:50:55	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.0000	(8,000.00)	Client	Sell
16:23:46	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9850	(7,985.00)	Sub-Account	Sell
16:23:46	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9850	7,985.00	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
Total for \$ / R Currency Future			15		6,705	6,705,000		37,800,527.50		
11:25:18	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.8300	79,150.00	Sub-Account	Buy
11:25:18	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.8300	(79,150.00)	Client	Sell
11:32:28	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.8500	475,500.00	Sub-Account	Buy
11:32:28	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.8500	(475,500.00)	Client	Sell
11:32:28	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.8500	(317,000.00)	Client	Sell
11:32:28	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.8500	317,000.00	Sub-Account	Buy
11:32:57	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.8550	158,550.00	Sub-Account	Buy
11:32:57	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.8550	(158,550.00)	Client	Sell
13:36:45	£ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	15.8080	7,904,000.00	Member	Buy
15:18:01	£ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	15.8080	(7,904,000.00)	Client	Sell
Total for £ / R Currency Future			5		565	565,000		8,934,200.00		
09:38:13	€ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	12.5000	25,000,000.00	Member	Buy
09:49:09	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.6815	126,815.00	Sub-Account	Buy
09:49:09	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.6815	(126,815.00)	Sub-Account	Sell
10:50:42	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.6500	(126,500.00)	Member	Sell
10:54:42	€ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	12.5000	(25,000,000.00)	Client	Sell
10:55:34	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.6500	126,500.00	Member	Buy
11:04:28	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	12.4500	12,450,000.00	Member	Buy
11:04:28	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	12.4500	(12,450,000.00)	Client	Sell
12:17:13	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	13.2490	105,992.00	Client	Buy
12:17:13	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	13.2490	(105,992.00)	Sub-Account	Sell
12:18:21	€ / R 13-Jun-08	Currency Future	1	1,000	550	550,000	12.7560	(7,015,800.00)	Member	Sell
12:25:06	€ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	12.7500	(6,375,000.00)	Member	Sell
12:26:33	€ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	12.7500	6,375,000.00	Member	Buy
12:27:35	€ / R 13-Jun-08	Currency Future	1	1,000	550	550,000	12.7560	7,015,800.00	Member	Buy
13:25:59	€ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	12.7077	6,353,850.00	Member	Buy
13:35:49	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	12.6887	12,688,700.00	Member	Buy
13:36:15	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	12.6945	12,694,500.00	Member	Buy
14:19:01	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.3795	618,975.00	Client	Buy
14:19:01	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.3795	(618,975.00)	Member	Sell
14:19:31	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.4423	622,115.00	Member	Buy
14:19:31	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.4423	(622,115.00)	Client	Sell
14:39:48	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	12.6725	12,672,500.00	Member	Buy
14:39:48	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	12.6725	(12,672,500.00)	Client	Sell
14:48:48	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	12.6643	3,166,075.00	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
15:17:19	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	12.6643	(3,166,075.00)	Client	Sell
15:18:30	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	12.6945	(12,694,500.00)	Client	Sell
15:18:51	€ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	12.6887	(12,688,700.00)	Client	Sell
15:19:05	€ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	12.7077	(6,353,850.00)	Member	Sell
15:26:39	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.6100	126,100.00	Sub-Account	Buy
15:26:39	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.6100	(126,100.00)	Sub-Account	Sell
15:33:23	€ / R 13-Jun-08	Currency Future	1	1,000	1,666	1,666,000	12.6750	(21,116,550.00)	Member	Sell
15:33:44	€ / R 13-Jun-08	Currency Future	1	1,000	1,666	1,666,000	12.6750	(21,116,550.00)	Member	Sell
15:34:02	€ / R 13-Jun-08	Currency Future	1	1,000	1,666	1,666,000	12.6750	(21,116,550.00)	Member	Sell
15:37:44	€ / R 13-Jun-08	Currency Future	1	1,000	1,666	1,666,000	12.6750	21,116,550.00	Client	Buy
15:38:08	€ / R 13-Jun-08	Currency Future	1	1,000	1,666	1,666,000	12.6750	21,116,550.00	Client	Buy
15:38:52	€ / R 13-Jun-08	Currency Future	1	1,000	1,666	1,666,000	12.6750	21,116,550.00	Client	Buy
15:48:10	€ / R 13-Jun-08	Currency Future	1	1,000	790	790,000	12.6100	9,961,900.00	Client	Buy
15:48:10	€ / R 13-Jun-08	Currency Future	1	1,000	790	790,000	12.6100	(9,961,900.00)	Member	Sell
16:25:19	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.6000	126,000.00	Sub-Account	Buy
16:25:19	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.6000	(126,000.00)	Sub-Account	Sell
Total for € / R Currency Future			20		13,736	13,736,000		173,580,472.00		
Grand Total for all Instruments			40		21,006	21,006,000		220,315,199.50		