

Currency Futures Matched Trades

Report for 29/04/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:05:16	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.6545	(15,309.00)	Sub-Account	Sell
09:05:16	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.6545	15,309.00	Client	Buy
09:10:31	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.6545	382,725.00	Sub-Account	Buy
09:10:31	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.6545	(382,725.00)	Sub-Account	Sell
09:10:35	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.6545	153,090.00	Sub-Account	Buy
09:10:35	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.6545	(153,090.00)	Sub-Account	Sell
09:13:05	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6140	(38,070.00)	Client	Sell
09:13:05	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6140	38,070.00	Sub-Account	Buy
09:15:31	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.6500	(765,000.00)	Client	Sell
09:15:31	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.6500	765,000.00	Sub-Account	Buy
09:31:17	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6100	76,100.00	Client	Buy
09:31:17	\$ / R 13-Jun-08	Currency Future	1	1,000	102	102,000	7.6065	775,863.00	Sub-Account	Buy
09:31:17	\$ / R 13-Jun-08	Currency Future	1	1,000	102	102,000	7.6065	(775,863.00)	Client	Sell
09:31:17	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6100	(76,100.00)	Client	Sell
09:31:44	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.8200	(15,640.00)	Client	Sell
09:31:44	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.8200	15,640.00	Client	Buy
09:32:11	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	7.6040	(30,416.00)	Client	Sell
09:32:11	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	7.6040	30,416.00	Sub-Account	Buy
09:33:05	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	7.9605	31,842.00	Sub-Account	Buy
09:33:05	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	7.9605	(31,842.00)	Client	Sell
09:36:54	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.6070	760,700.00	Member	Buy
09:36:54	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.6070	(760,700.00)	Client	Sell
09:37:39	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.6070	380,350.00	Sub-Account	Buy
09:37:39	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.6070	(380,350.00)	Client	Sell
10:01:08	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.6400	7,640.00	Client	Buy
10:01:08	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.6400	(7,640.00)	Client	Sell
10:03:08	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.6100	(1,522,000.00)	Client	Sell
10:03:08	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.6100	1,522,000.00	Sub-Account	Buy
10:06:34	\$ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	7.6400	(68,760.00)	Client	Sell
10:06:34	\$ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	7.6400	68,760.00	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
10:13:10	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	7.7955	194,887.50	Sub-Account	Buy
10:13:10	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	7.7955	(194,887.50)	Client	Sell
10:20:55	\$ / R 13-Jun-08	Currency Future	1	1,000	26	26,000	7.6300	198,380.00	Client	Buy
10:20:55	\$ / R 13-Jun-08	Currency Future	1	1,000	24	24,000	7.6300	183,120.00	Client	Buy
10:20:55	\$ / R 13-Jun-08	Currency Future	1	1,000	24	24,000	7.6300	(183,120.00)	Client	Sell
10:20:55	\$ / R 13-Jun-08	Currency Future	1	1,000	26	26,000	7.6300	(198,380.00)	Client	Sell
11:08:40	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.6500	(15,300.00)	Client	Sell
11:08:40	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.6500	15,300.00	Sub-Account	Buy
11:54:15	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.6735	(230,205.00)	Sub-Account	Sell
11:54:15	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.6735	230,205.00	Client	Buy
11:56:55	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.6600	(22,980.00)	Sub-Account	Sell
11:56:55	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.6600	22,980.00	Sub-Account	Buy
12:04:54	\$ / R 15-Sep-08	Currency Future	1	1,000	34	34,000	7.7985	265,149.00	Sub-Account	Buy
12:04:54	\$ / R 15-Sep-08	Currency Future	1	1,000	34	34,000	7.7985	(265,149.00)	Client	Sell
12:05:39	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8200	23,460.00	Client	Buy
12:05:39	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8200	(23,460.00)	Client	Sell
12:07:24	\$ / R 15-Sep-08	Currency Future	1	1,000	12,000	12,000,000	7.8450	94,140,000.00	Client	Buy
12:07:24	\$ / R 15-Sep-08	Currency Future	1	1,000	12,000	12,000,000	7.8450	(94,140,000.00)	Member	Sell
13:06:19	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7300	(77,300.00)	Client	Sell
13:06:19	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7300	77,300.00	Client	Buy
14:00:29	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.6860	7,686.00	Client	Buy
14:00:29	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.6860	(7,686.00)	Sub-Account	Sell
14:29:42	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6825	(38,412.50)	Sub-Account	Sell
14:29:42	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6825	38,412.50	Client	Buy
14:39:49	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.6750	15,350.00	Client	Buy
14:39:49	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.6750	(15,350.00)	Sub-Account	Sell
14:59:31	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6615	38,307.50	Client	Buy
14:59:31	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6615	(38,307.50)	Sub-Account	Sell
15:29:41	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6820	(76,820.00)	Sub-Account	Sell
15:29:41	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6820	76,820.00	Client	Buy
15:39:42	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6700	(38,350.00)	Sub-Account	Sell
15:39:42	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.6700	38,350.00	Client	Buy
15:43:42	\$ / R 12-Dec-08	Currency Future	1	1,000	130	130,000	8.0400	1,045,200.00	Client	Buy
15:43:42	\$ / R 12-Dec-08	Currency Future	1	1,000	130	130,000	8.0400	(1,045,200.00)	Sub-Account	Sell
16:01:43	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.6710	115,065.00	Sub-Account	Buy
16:01:43	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.6710	(115,065.00)	Sub-Account	Sell
Total for \$ / R Currency Future			33		12,989	12,989,000		101,749,477.50		

09:56:02	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.1100	453,300.00	Member	Buy
10:10:56	£ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	15.2540	381,350.00	Member	Buy
11:02:56	£ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	15.2540	(381,350.00)	Client	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:03:26	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	15.1100	(453,300.00)	Client	Sell
14:18:30	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.0760	753,800.00	Member	Buy
14:54:01	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.0760	(753,800.00)	Client	Sell
16:00:27	£ / R 12-Dec-08	Currency Future	1	1,000	65	65,000	15.6505	1,017,282.50	Client	Buy
16:00:27	£ / R 12-Dec-08	Currency Future	1	1,000	65	65,000	15.6505	(1,017,282.50)	Sub-Account	Sell
Total for £ / R Currency Future			4		170	170,000		2,605,732.50		

09:00:25	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	11.9360	(59,680.00)	Sub-Account	Sell
09:00:25	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	11.9360	59,680.00	Client	Buy
09:11:07	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	11.9240	(596,200.00)	Sub-Account	Sell
09:11:07	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	11.9240	596,200.00	Sub-Account	Buy
09:16:18	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	11.8305	(118,305.00)	Client	Sell
09:16:18	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	11.8305	118,305.00	Sub-Account	Buy
09:30:54	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	11.8120	(1,181,200.00)	Client	Sell
09:30:54	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	11.8120	1,181,200.00	Sub-Account	Buy
09:30:54	€ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	11.8100	(35,430.00)	Client	Sell
09:30:54	€ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	11.8100	35,430.00	Client	Buy
09:30:57	€ / R 13-Jun-08	Currency Future	1	1,000	17	17,000	11.8000	200,600.00	Sub-Account	Buy
09:30:57	€ / R 13-Jun-08	Currency Future	1	1,000	17	17,000	11.8000	(200,600.00)	Client	Sell
09:33:58	€ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	12.2500	147,000.00	Sub-Account	Buy
09:33:58	€ / R 12-Dec-08	Currency Future	1	1,000	12	12,000	12.2500	(147,000.00)	Client	Sell
09:37:20	€ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	11.8065	70,839.00	Sub-Account	Buy
09:37:20	€ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	11.8065	(70,839.00)	Client	Sell
10:10:40	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	11.9095	(119,095.00)	Sub-Account	Sell
10:10:40	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	11.9095	119,095.00	Client	Buy
16:00:09	€ / R 12-Dec-08	Currency Future	1	1,000	80	80,000	12.3980	991,840.00	Client	Buy
16:00:09	€ / R 12-Dec-08	Currency Future	1	1,000	80	80,000	12.3980	(991,840.00)	Sub-Account	Sell
17:00:11	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	11.9700	(119,700.00)	Sub-Account	Sell
17:00:11	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	11.9700	119,700.00	Client	Buy
17:01:16	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	11.9700	(119,700.00)	Sub-Account	Sell
17:01:16	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	11.9700	119,700.00	Client	Buy
17:01:42	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	11.9700	(119,700.00)	Sub-Account	Sell
17:01:42	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	11.9700	119,700.00	Client	Buy
Total for € / R Currency Future			13		323	323,000		3,879,289.00		

Grand Total for all Instruments			50		13,482	13,482,000		108,234,499.00		