

Currency Futures Matched Trades

Report for 03/04/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:06	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8940	39,470.00	Client	Buy
09:02:06	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8940	(39,470.00)	Sub-Account	Sell
09:02:16	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8940	15,788.00	Client	Buy
09:02:16	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8940	(15,788.00)	Sub-Account	Sell
09:02:19	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8940	(78,940.00)	Sub-Account	Sell
09:02:19	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8940	78,940.00	Client	Buy
09:02:21	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0240	(80,240.00)	Client	Sell
09:02:21	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0240	80,240.00	Sub-Account	Buy
09:02:56	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8480	15,696.00	Sub-Account	Buy
09:02:56	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8480	(15,696.00)	Client	Sell
09:03:14	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8480	(15,696.00)	Client	Sell
09:03:14	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8480	15,696.00	Sub-Account	Buy
09:06:55	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8865	(236,595.00)	Sub-Account	Sell
09:06:55	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8865	236,595.00	Client	Buy
09:10:49	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8480	(15,696.00)	Sub-Account	Sell
09:10:49	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8480	15,696.00	Client	Buy
09:40:29	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8480	(78,480.00)	Client	Sell
09:40:29	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8480	78,480.00	Client	Buy
09:42:33	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8480	(39,240.00)	Client	Sell
09:42:33	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8480	39,240.00	Sub-Account	Buy
09:43:11	\$ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	7.8415	(62,732.00)	Sub-Account	Sell
09:43:11	\$ / R 13-Jun-08	Currency Future	1	1,000	8	8,000	7.8415	62,732.00	Sub-Account	Buy
09:44:05	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8450	(156,900.00)	Client	Sell
09:44:05	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8450	156,900.00	Sub-Account	Buy
09:47:12	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8475	(156,950.00)	Client	Sell
09:47:12	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8475	156,950.00	Sub-Account	Buy
09:47:47	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8974	(394,870.00)	Member	Sell
09:47:47	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8921	(394,605.00)	Member	Sell
09:50:10	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8974	394,870.00	Client	Buy
09:50:43	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8921	394,605.00	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
09:58:31	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8960	(157,920.00)	Sub-Account	Sell
09:58:31	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8960	157,920.00	Client	Buy
10:02:37	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.2560	16,512.00	Client	Buy
10:02:37	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.2560	(16,512.00)	Sub-Account	Sell
10:08:16	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8925	7,892.50	Client	Buy
10:08:16	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8925	(7,892.50)	Client	Sell
10:09:14	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	7.8925	(47,355.00)	Client	Sell
10:09:14	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	7.8925	47,355.00	Client	Buy
10:11:23	\$ / R 13-Jun-08	Currency Future	1	1,000	119	119,000	7.8610	935,459.00	Sub-Account	Buy
10:11:23	\$ / R 13-Jun-08	Currency Future	1	1,000	119	119,000	7.8610	(935,459.00)	Client	Sell
10:34:01	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8610	(39,305.00)	Client	Sell
10:34:01	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8610	39,305.00	Sub-Account	Buy
10:48:24	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.8600	(117,900.00)	Client	Sell
10:48:24	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.8600	117,900.00	Sub-Account	Buy
10:48:38	\$ / R 13-Jun-08	Currency Future	1	1,000	28	28,000	7.8700	220,360.00	Sub-Account	Buy
10:48:38	\$ / R 13-Jun-08	Currency Future	1	1,000	28	28,000	7.8700	(220,360.00)	Client	Sell
10:51:45	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	8.0500	24,150.00	Client	Buy
10:51:45	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	8.0500	(24,150.00)	Client	Sell
10:52:41	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.8933	(789,330.00)	Member	Sell
10:54:30	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.8933	789,330.00	Client	Buy
10:55:11	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8800	(15,760.00)	Client	Sell
10:55:11	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8800	15,760.00	Sub-Account	Buy
10:55:25	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8970	39,485.00	Sub-Account	Buy
10:55:25	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8970	(39,485.00)	Sub-Account	Sell
10:57:52	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8970	78,970.00	Sub-Account	Buy
10:57:52	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8970	(78,970.00)	Sub-Account	Sell
11:01:06	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8970	7,897.00	Client	Buy
11:01:06	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8970	(7,897.00)	Sub-Account	Sell
11:04:02	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.8970	1,579,400.00	Client	Buy
11:04:02	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.8970	(1,579,400.00)	Sub-Account	Sell
11:18:25	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.8970	(276,395.00)	Sub-Account	Sell
11:18:25	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.8970	276,395.00	Client	Buy
11:18:37	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.8970	(197,425.00)	Sub-Account	Sell
11:18:37	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.8970	197,425.00	Sub-Account	Buy
11:22:04	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8970	(157,940.00)	Sub-Account	Sell
11:22:04	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8970	157,940.00	Client	Buy
11:41:33	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.0775	(403,875.00)	Sub-Account	Sell
11:41:33	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.0775	403,875.00	Client	Buy
12:22:03	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.0775	201,937.50	Client	Buy
12:22:03	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.0775	(201,937.50)	Sub-Account	Sell
12:29:35	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.8970	(197,425.00)	Sub-Account	Sell
12:29:35	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.8970	197,425.00	Sub-Account	Buy
12:33:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9646	39,823.00	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
12:33:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9646	(39,823.00)	Member	Sell
12:34:35	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9646	(39,823.00)	Member	Sell
12:34:35	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9646	39,823.00	Client	Buy
12:43:25	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8970	(394,850.00)	Sub-Account	Sell
12:43:25	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8970	394,850.00	Client	Buy
12:45:20	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8530	(7,853.00)	Client	Sell
12:45:20	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8530	7,853.00	Sub-Account	Buy
12:45:20	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8800	39,400.00	Client	Buy
12:45:20	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8800	(39,400.00)	Client	Sell
12:47:23	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.8970	(789,700.00)	Sub-Account	Sell
12:47:23	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.8970	789,700.00	Sub-Account	Buy
12:47:36	\$ / R 13-Jun-08	Currency Future	1	1,000	29	29,000	7.8970	(229,013.00)	Sub-Account	Sell
12:47:36	\$ / R 13-Jun-08	Currency Future	1	1,000	29	29,000	7.8970	229,013.00	Sub-Account	Buy
12:48:25	\$ / R 15-Sep-08	Currency Future	1	1,000	425	425,000	8.0775	(3,432,937.50)	Sub-Account	Sell
12:48:25	\$ / R 15-Sep-08	Currency Future	1	1,000	425	425,000	8.0775	3,432,937.50	Sub-Account	Buy
12:48:42	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	8.2590	(4,129,500.00)	Sub-Account	Sell
12:48:42	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	8.2590	4,129,500.00	Sub-Account	Buy
12:50:47	\$ / R 13-Jun-08	Currency Future	1	1,000	129	129,000	7.9200	1,021,680.00	Member	Buy
12:52:59	\$ / R 13-Jun-08	Currency Future	1	1,000	129	129,000	7.9200	(1,021,680.00)	Client	Sell
12:58:56	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.9500	23,850.00	Client	Buy
12:58:56	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.9500	(23,850.00)	Client	Sell
13:08:40	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1300	(16,260.00)	Sub-Account	Sell
13:08:40	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1300	16,260.00	Client	Buy
14:01:43	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9499	(397,495.00)	Member	Sell
14:06:48	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	7.9425	(1,985,625.00)	Member	Sell
14:53:49	\$ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	7.9654	3,186,160.00	Client	Buy
14:53:49	\$ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	7.9654	(3,186,160.00)	Member	Sell
15:09:26	\$ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	7.9346	(15,869,200.00)	Member	Sell
15:09:26	\$ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	7.9346	15,869,200.00	Client	Buy
15:13:35	\$ / R 13-Jun-08	Currency Future	1	1,000	12	12,000	7.9500	95,400.00	Client	Buy
15:13:35	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.9500	(23,850.00)	Client	Sell
15:13:35	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.9500	23,850.00	Client	Buy
15:13:35	\$ / R 13-Jun-08	Currency Future	1	1,000	12	12,000	7.9500	(95,400.00)	Client	Sell
15:13:47	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.9830	(279,405.00)	Sub-Account	Sell
15:13:47	\$ / R 13-Jun-08	Currency Future	1	1,000	35	35,000	7.9830	279,405.00	Client	Buy
15:13:55	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9830	(399,150.00)	Sub-Account	Sell
15:13:55	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9830	399,150.00	Client	Buy
15:19:53	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	7.9425	1,985,625.00	Client	Buy
15:37:48	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9499	397,495.00	Client	Buy
15:52:16	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9900	(7,990.00)	Client	Sell
15:52:16	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9900	7,990.00	Client	Buy
16:02:44	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	8.0500	48,300.00	Client	Buy
16:02:44	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	8.0500	(48,300.00)	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
Total for \$ / R Currency Future			58		4,984	4,984,000		39,751,855.50		
09:06:44	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	15.8335	(79,167.50)	Sub-Account	Sell
09:06:44	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	15.8335	79,167.50	Client	Buy
09:10:45	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.5425	777,125.00	Member	Buy
09:49:04	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.5795	311,590.00	Client	Buy
09:49:04	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.5795	(311,590.00)	Sub-Account	Sell
10:01:17	£ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	16.0840	32,168.00	Client	Buy
10:01:17	£ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	16.0840	(32,168.00)	Sub-Account	Sell
10:27:42	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.5425	(777,125.00)	Client	Sell
10:33:52	£ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	15.7935	(236,902.50)	Sub-Account	Sell
10:33:52	£ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	15.7935	236,902.50	Client	Buy
11:14:28	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.5535	(155,535.00)	Sub-Account	Sell
11:14:28	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.5535	155,535.00	Sub-Account	Buy
11:20:14	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.5440	(155,440.00)	Member	Sell
12:17:59	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.5440	155,440.00	Member	Buy
13:09:33	£ / R 13-Jun-08	Currency Future	1	1,000	53	53,000	15.5700	(825,210.00)	Client	Sell
13:09:33	£ / R 13-Jun-08	Currency Future	1	1,000	53	53,000	15.5700	825,210.00	Sub-Account	Buy
15:46:04	£ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	16.3325	114,327.50	Client	Buy
15:46:04	£ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	16.3325	(114,327.50)	Sub-Account	Sell
Total for £ / R Currency Future			9		172	172,000		2,687,465.50		
09:41:12	€ / R 13-Jun-08	Currency Future	1	1,000	150	150,000	12.2970	(1,844,550.00)	Member	Sell
09:51:31	€ / R 13-Jun-08	Currency Future	1	1,000	150	150,000	12.2970	1,844,550.00	Member	Buy
10:02:06	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	12.7555	(12,755.50)	Sub-Account	Sell
10:02:06	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	12.7555	12,755.50	Client	Buy
10:11:37	€ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	12.7525	(510,100.00)	Sub-Account	Sell
10:11:37	€ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	12.7525	510,100.00	Client	Buy
10:37:43	€ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	12.2275	2,445,500.00	Member	Buy
10:38:25	€ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	12.2275	(2,445,500.00)	Client	Sell
11:35:10	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	12.7645	(255,290.00)	Sub-Account	Sell
11:35:10	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	12.7645	255,290.00	Client	Buy
12:13:32	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	12.7600	(255,200.00)	Sub-Account	Sell
12:13:32	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	12.7600	255,200.00	Client	Buy
12:14:34	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	12.7450	(254,900.00)	Sub-Account	Sell
12:14:34	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	12.7450	254,900.00	Sub-Account	Buy
13:31:30	€ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	12.4685	74,811.00	Sub-Account	Buy
13:31:30	€ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	12.4685	(74,811.00)	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
14:08:55	€ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	12.3025	(4,921,000.00)	Member	Sell
14:33:37	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.2900	(368,700.00)	Client	Sell
14:33:37	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.2900	368,700.00	Client	Buy
14:51:27	€ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	12.2900	307,250.00	Sub-Account	Buy
14:51:27	€ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	12.2900	(307,250.00)	Client	Sell
15:20:12	€ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	12.3025	4,921,000.00	Client	Buy
15:40:14	€ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	12.4000	(24,800,000.00)	Member	Sell
15:40:14	€ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	12.4000	24,800,000.00	Client	Buy
16:05:59	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.3795	(618,975.00)	Member	Sell
16:30:10	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.3795	618,975.00	Member	Buy
16:49:38	€ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	12.4225	(186,337.50)	Member	Sell
16:54:49	€ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	12.4225	186,337.50	Client	Buy
Total for € / R Currency Future			14		2,977	2,977,000		36,855,369.00		
Grand Total for all Instruments			81		8,133	8,133,000		79,294,690.00		