

Currency Futures Matched Trades

Report for 18/04/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:09:10	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3350	(416,750.00)	Sub-Account	Sell
09:09:10	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	8.3350	416,750.00	Client	Buy
09:31:48	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9400	39,700.00	Client	Buy
09:31:48	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9400	(39,700.00)	Sub-Account	Sell
10:09:09	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	7.9530	1,988,250.00	Client	Buy
10:10:37	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	7.9530	(1,988,250.00)	Member	Sell
11:55:12	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9300	237,900.00	Client	Buy
11:55:12	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9300	(237,900.00)	Sub-Account	Sell
12:27:12	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.9190	791,900.00	Client	Buy
12:27:12	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.9190	(791,900.00)	Sub-Account	Sell
12:32:45	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9110	(395,550.00)	Sub-Account	Sell
12:32:45	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9110	395,550.00	Client	Buy
12:32:45	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9120	(395,600.00)	Sub-Account	Sell
12:32:45	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9120	395,600.00	Client	Buy
12:32:46	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.2700	(827,000.00)	Sub-Account	Sell
12:32:46	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.2700	827,000.00	Client	Buy
12:38:24	\$ / R 13-Jun-08	Currency Future	1	1,000	65	65,000	7.9000	513,500.00	Client	Buy
12:38:24	\$ / R 13-Jun-08	Currency Future	1	1,000	19	19,000	7.9000	(150,100.00)	Sub-Account	Sell
12:38:24	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9000	158,000.00	Client	Buy
12:38:24	\$ / R 13-Jun-08	Currency Future	1	1,000	19	19,000	7.9000	150,100.00	Client	Buy
12:38:24	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9000	(158,000.00)	Sub-Account	Sell
12:38:24	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9000	158,000.00	Client	Buy
12:38:24	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9000	(158,000.00)	Sub-Account	Sell
12:38:24	\$ / R 13-Jun-08	Currency Future	1	1,000	65	65,000	7.9000	(513,500.00)	Sub-Account	Sell
12:54:19	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9030	(395,150.00)	Sub-Account	Sell
12:54:19	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9030	395,150.00	Client	Buy
12:55:17	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8900	(39,450.00)	Sub-Account	Sell
12:55:17	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8900	39,450.00	Client	Buy
13:09:38	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8940	7,894.00	Client	Buy
13:09:38	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8940	(7,894.00)	Sub-Account	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
13:12:58	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8800	7,880.00	Client	Buy
13:12:58	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8800	(7,880.00)	Sub-Account	Sell
13:33:56	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8700	(78,700.00)	Sub-Account	Sell
13:33:56	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8700	78,700.00	Client	Buy
13:34:05	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8690	(157,380.00)	Sub-Account	Sell
13:34:05	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8690	157,380.00	Client	Buy
13:35:33	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8600	(39,300.00)	Sub-Account	Sell
13:35:33	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8600	39,300.00	Client	Buy
13:36:13	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8580	(157,160.00)	Sub-Account	Sell
13:36:13	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8580	157,160.00	Client	Buy
13:56:03	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8710	78,710.00	Sub-Account	Buy
13:56:03	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8710	(78,710.00)	Sub-Account	Sell
13:56:21	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8685	78,685.00	Sub-Account	Buy
13:56:21	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8685	(78,685.00)	Sub-Account	Sell
13:56:31	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8685	(78,685.00)	Sub-Account	Sell
13:56:31	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8685	78,685.00	Sub-Account	Buy
13:56:46	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8685	(78,685.00)	Sub-Account	Sell
13:56:46	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8685	78,685.00	Sub-Account	Buy
13:56:58	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8635	78,635.00	Sub-Account	Buy
13:56:58	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8635	(78,635.00)	Sub-Account	Sell
13:57:37	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8635	(78,635.00)	Sub-Account	Sell
13:57:37	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8635	78,635.00	Sub-Account	Buy
13:57:50	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8550	(78,550.00)	Sub-Account	Sell
13:57:50	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8550	78,550.00	Sub-Account	Buy
13:58:24	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8535	(78,535.00)	Sub-Account	Sell
13:58:24	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8535	78,535.00	Sub-Account	Buy
13:58:37	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8535	(78,535.00)	Sub-Account	Sell
13:58:37	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8535	78,535.00	Sub-Account	Buy
14:00:12	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8610	78,610.00	Sub-Account	Buy
14:00:12	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8610	(78,610.00)	Sub-Account	Sell
14:00:19	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8610	(78,610.00)	Sub-Account	Sell
14:00:19	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8610	78,610.00	Sub-Account	Buy
14:01:16	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8655	(78,655.00)	Sub-Account	Sell
14:01:16	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8655	78,655.00	Sub-Account	Buy
14:01:30	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8655	(78,655.00)	Sub-Account	Sell
14:01:30	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8655	78,655.00	Sub-Account	Buy
14:13:50	\$ / R 13-Jun-08	Currency Future	1	1,000	820	820,000	7.8735	(6,456,270.00)	Member	Sell
14:14:50	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8870	157,740.00	Client	Buy
14:14:50	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8870	(157,740.00)	Sub-Account	Sell
14:19:08	\$ / R 15-Sep-08	Currency Future	1	1,000	481	481,000	8.0670	3,880,227.00	Client	Buy
14:19:08	\$ / R 15-Sep-08	Currency Future	1	1,000	481	481,000	8.0670	(3,880,227.00)	Sub-Account	Sell
14:19:59	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8885	(394,425.00)	Sub-Account	Sell
14:19:59	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8885	394,425.00	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
14:23:25	\$ / R 13-Jun-08	Currency Future	1	1,000	820	820,000	7.8735	6,456,270.00	Member	Buy
14:24:13	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8800	(315,200.00)	Sub-Account	Sell
14:24:13	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8800	315,200.00	Client	Buy
14:24:13	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	8.0595	4,029,750.00	Client	Buy
14:24:13	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	8.0595	(4,029,750.00)	Sub-Account	Sell
14:24:27	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	8.0595	(4,029,750.00)	Sub-Account	Sell
14:24:27	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	8.0595	4,029,750.00	Client	Buy
14:24:29	\$ / R 15-Sep-08	Currency Future	1	1,000	297	297,000	8.0595	(2,393,671.50)	Sub-Account	Sell
14:24:29	\$ / R 15-Sep-08	Currency Future	1	1,000	297	297,000	8.0595	2,393,671.50	Client	Buy
14:33:31	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.8875	(118,312.50)	Sub-Account	Sell
14:33:31	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.8875	118,312.50	Client	Buy
14:36:54	\$ / R 12-Dec-08	Currency Future	1	1,000	13	13,000	8.2460	(107,198.00)	Sub-Account	Sell
14:36:54	\$ / R 12-Dec-08	Currency Future	1	1,000	13	13,000	8.2460	107,198.00	Client	Buy
14:38:11	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0600	(80,600.00)	Sub-Account	Sell
14:38:11	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0600	80,600.00	Client	Buy
14:39:12	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8810	(315,240.00)	Sub-Account	Sell
14:39:12	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8810	315,240.00	Client	Buy
14:39:58	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8735	393,675.00	Sub-Account	Buy
14:39:58	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8735	(393,675.00)	Sub-Account	Sell
15:00:39	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8700	(78,700.00)	Sub-Account	Sell
15:00:39	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8700	78,700.00	Client	Buy
15:04:58	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8735	(78,735.00)	Sub-Account	Sell
15:04:58	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8735	78,735.00	Client	Buy
15:05:43	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8715	(236,145.00)	Sub-Account	Sell
15:05:43	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8715	236,145.00	Client	Buy
15:05:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8715	(39,357.50)	Sub-Account	Sell
15:05:54	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.8715	39,357.50	Client	Buy
15:11:02	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.8600	471,600.00	Sub-Account	Buy
15:11:02	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.8600	(471,600.00)	Sub-Account	Sell
15:15:55	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8500	(157,000.00)	Sub-Account	Sell
15:15:55	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8500	15,700.00	Client	Buy
15:15:55	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8500	157,000.00	Client	Buy
15:15:55	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8500	(15,700.00)	Sub-Account	Sell
15:29:13	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8500	(157,000.00)	Sub-Account	Sell
15:29:13	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8500	157,000.00	Client	Buy
15:32:04	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8500	(314,000.00)	Sub-Account	Sell
15:32:04	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8500	314,000.00	Sub-Account	Buy
15:34:51	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0510	161,020.00	Client	Buy
15:34:51	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0510	(161,020.00)	Sub-Account	Sell
15:41:07	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.8516	471,096.00	Member	Buy
15:42:15	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.8516	(471,096.00)	Client	Sell
15:43:06	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.8790	(118,185.00)	Sub-Account	Sell
15:43:06	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	7.8790	118,185.00	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
15:49:05	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8880	236,640.00	Client	Buy
15:49:05	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8880	(236,640.00)	Sub-Account	Sell
15:53:14	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.8970	(473,820.00)	Sub-Account	Sell
15:53:14	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.8970	473,820.00	Sub-Account	Buy
Total for \$ / R Currency Future			60		4,219	4,219,000		33,658,406.50		

11:16:35	£ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	15.7230	94,338.00	Sub-Account	Buy
11:16:35	£ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	15.7230	(94,338.00)	Client	Sell
13:33:08	£ / R 13-Jun-08	Currency Future	1	1,000	4,000	4,000,000	15.6230	62,492,000.00	Member	Buy
13:39:25	£ / R 13-Jun-08	Currency Future	1	1,000	4,000	4,000,000	15.6230	(62,492,000.00)	Client	Sell
14:37:59	£ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	16.2035	129,628.00	Client	Buy
14:37:59	£ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	16.2035	(129,628.00)	Sub-Account	Sell
15:15:43	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.5800	155,800.00	Client	Buy
15:15:43	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.5800	(155,800.00)	Sub-Account	Sell
Total for £ / R Currency Future			4		4,024	4,024,000		62,871,766.00		

10:10:04	€ / R 13-Jun-08	Currency Future	1	1,000	750	750,000	12.6240	(9,468,000.00)	Member	Sell
13:33:57	€ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	12.4560	(6,228,000.00)	Member	Sell
13:36:03	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	12.6600	(12,660.00)	Sub-Account	Sell
13:36:03	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	12.6600	12,660.00	Client	Buy
13:39:47	€ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	12.4560	6,228,000.00	Client	Buy
13:40:40	€ / R 13-Jun-08	Currency Future	1	1,000	750	750,000	12.6240	9,468,000.00	Client	Buy
14:39:45	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	12.8675	(102,940.00)	Sub-Account	Sell
14:39:45	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	12.8675	102,940.00	Client	Buy
14:42:23	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.3800	123,800.00	Client	Buy
14:42:23	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.3800	(123,800.00)	Sub-Account	Sell
15:10:41	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.3500	247,000.00	Client	Buy
15:10:41	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.3500	(247,000.00)	Sub-Account	Sell
15:13:53	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.3200	(246,400.00)	Client	Sell
15:13:53	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.3200	246,400.00	Client	Buy
15:28:53	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	12.8490	(256,980.00)	Sub-Account	Sell
15:28:53	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	12.8490	256,980.00	Client	Buy
16:02:40	€ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	12.3900	(495,600.00)	Member	Sell
16:06:17	€ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	12.3900	495,600.00	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			9		1,369	1,369,000		17,181,380.00		
Grand Total for all Instruments			73		9,612	9,612,000		113,711,552.50		