

# Currency Futures Matched Trades

Report for 22/04/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:41:33	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.8850	(197,125.00)	Sub-Account	Sell
09:41:33	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.8850	197,125.00	Client	Buy
10:06:47	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0400	(40,200.00)	Sub-Account	Sell
10:06:47	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0400	40,200.00	Client	Buy
10:06:56	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8500	(78,500.00)	Sub-Account	Sell
10:06:56	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8500	78,500.00	Client	Buy
10:08:11	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.0200	8,020.00	Client	Buy
10:08:11	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.0200	(8,020.00)	Sub-Account	Sell
10:08:15	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8300	(156,600.00)	Sub-Account	Sell
10:08:15	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8300	156,600.00	Client	Buy
10:28:08	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8350	7,835.00	Client	Buy
10:28:08	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8350	(7,835.00)	Sub-Account	Sell
10:37:22	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8372	(156,744.00)	Member	Sell
10:38:01	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.8372	156,744.00	Member	Buy
10:45:02	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8400	15,680.00	Client	Buy
10:45:02	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8400	(15,680.00)	Client	Sell
10:45:02	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	7.8400	47,040.00	Client	Buy
10:45:02	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	7.8400	(47,040.00)	Client	Sell
11:33:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8201	78,201.00	Client	Buy
11:33:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8202	(78,202.00)	Sub-Account	Sell
11:33:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8201	(78,201.00)	Sub-Account	Sell
11:33:08	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.8205	(469,230.00)	Sub-Account	Sell
11:33:08	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.8205	469,230.00	Client	Buy
11:33:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8202	78,202.00	Client	Buy
11:51:01	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8000	234,000.00	Client	Buy
11:51:01	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.8000	(234,000.00)	Sub-Account	Sell
11:52:16	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.1500	81,500.00	Client	Buy
11:52:16	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.1500	(81,500.00)	Sub-Account	Sell
12:41:26	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7530	(387,650.00)	Client	Sell
12:41:26	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7530	387,650.00	Sub-Account	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
12:43:59	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9285	79,285.00	Sub-Account	Buy
12:43:59	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.9285	(79,285.00)	Client	Sell
12:46:51	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.8950	789,500.00	Member	Buy
12:46:51	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.8950	(789,500.00)	Client	Sell
12:46:59	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7530	(77,530.00)	Client	Sell
12:46:59	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7530	77,530.00	Sub-Account	Buy
12:51:57	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.8950	789,500.00	Client	Buy
12:51:57	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.8950	(789,500.00)	Member	Sell
12:52:28	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7585	(775,850.00)	Client	Sell
12:52:28	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.7585	775,850.00	Member	Buy
13:13:02	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.7655	7,765,500.00	Member	Buy
13:43:13	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.7655	(7,765,500.00)	Client	Sell
14:04:40	\$ / R 13-Jun-08	Currency Future	1	1,000	70	70,000	7.7435	(542,045.00)	Client	Sell
14:04:40	\$ / R 13-Jun-08	Currency Future	1	1,000	70	70,000	7.7435	542,045.00	Member	Buy
14:06:08	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7700	(155,400.00)	Client	Sell
14:06:08	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7700	155,400.00	Client	Buy
14:16:15	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7375	7,737.50	Member	Buy
14:16:15	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7375	(7,737.50)	Client	Sell
14:21:38	\$ / R 15-Sep-08	Currency Future	1	1,000	300	300,000	7.9372	2,381,160.00	Client	Buy
14:21:38	\$ / R 15-Sep-08	Currency Future	1	1,000	300	300,000	7.9372	(2,381,160.00)	Member	Sell
14:28:16	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7295	38,647.50	Member	Buy
14:28:16	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7295	(38,647.50)	Client	Sell
14:32:33	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.9420	15,884.00	Client	Buy
14:32:33	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.9420	(15,884.00)	Member	Sell
14:40:50	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7280	38,640.00	Sub-Account	Buy
14:40:50	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7280	(38,640.00)	Client	Sell
14:55:42	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7230	(77,230.00)	Client	Sell
14:55:42	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7230	77,230.00	Member	Buy
15:16:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7300	(77,300.00)	Client	Sell
15:16:13	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7300	77,300.00	Client	Buy
15:17:07	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7320	38,660.00	Member	Buy
15:17:07	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7320	(38,660.00)	Client	Sell
15:17:08	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7680	155,360.00	Client	Buy
15:17:08	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7680	(155,360.00)	Member	Sell
15:24:06	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7621	(155,242.00)	Member	Sell
15:24:33	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7621	155,242.00	Member	Buy
16:00:00	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.7613	(1,552,260.00)	Member	Sell
16:00:47	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7550	(38,775.00)	Client	Sell
16:00:47	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.7550	38,775.00	Client	Buy
16:02:50	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7500	(387,500.00)	Client	Sell
16:02:50	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7500	387,500.00	Sub-Account	Buy
16:04:18	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7550	77,550.00	Sub-Account	Buy
16:04:18	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.7550	(77,550.00)	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
16:04:28	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.7570	(310,280.00)	Member	Sell
16:04:28	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.7570	310,280.00	Sub-Account	Buy
16:05:54	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7700	(388,500.00)	Member	Sell
16:05:54	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.7700	388,500.00	Client	Buy
16:10:18	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.7613	1,552,260.00	Client	Buy
16:14:46	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7300	154,600.00	Client	Buy
16:14:46	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7300	(154,600.00)	Client	Sell
16:26:26	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7300	154,600.00	Client	Buy
16:26:26	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.7300	(154,600.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>41</b>		<b>2,443</b>	<b>2,443,000</b>		<b>19,061,063.00</b>		
09:18:19	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.5600	(77,800.00)	Sub-Account	Sell
09:18:19	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.5600	77,800.00	Client	Buy
09:18:46	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.5500	155,500.00	Client	Buy
09:18:46	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.5500	(155,500.00)	Sub-Account	Sell
10:03:10	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	15.5520	(31,104.00)	Sub-Account	Sell
10:03:10	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	15.5520	31,104.00	Client	Buy
10:03:16	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.5300	(77,650.00)	Sub-Account	Sell
10:03:16	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.5300	77,650.00	Client	Buy
10:03:42	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.5200	(155,200.00)	Sub-Account	Sell
10:03:42	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.5200	155,200.00	Client	Buy
10:07:02	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.5000	(310,000.00)	Sub-Account	Sell
10:07:02	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.5000	310,000.00	Client	Buy
10:07:57	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.4800	(309,600.00)	Sub-Account	Sell
10:07:57	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.4800	309,600.00	Client	Buy
10:15:38	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.9980	159,980.00	Client	Buy
10:15:38	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.9980	(159,980.00)	Sub-Account	Sell
11:39:01	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.4500	(154,500.00)	Sub-Account	Sell
11:39:01	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.4500	154,500.00	Client	Buy
11:52:16	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.4200	308,400.00	Client	Buy
11:52:16	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	15.4200	(308,400.00)	Sub-Account	Sell
12:42:51	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	15.5545	(77,772.50)	Client	Sell
12:42:51	£ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	15.5545	77,772.50	Sub-Account	Buy
15:18:36	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.3150	765,750.00	Member	Buy
15:31:18	£ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	15.3150	(765,750.00)	Client	Sell
16:48:46	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.4505	77,252.50	Client	Buy
16:48:46	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.4505	(77,252.50)	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
<b>Total for £ / R Currency Future</b>			<b>13</b>		<b>172</b>	<b>172,000</b>		<b>2,660,509.00</b>		
12:41:34	€ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	12.5315	87,720.50	Sub-Account	Buy
12:41:34	€ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	12.5315	(87,720.50)	Client	Sell
12:53:35	€ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	12.5335	501,340.00	Sub-Account	Buy
12:53:35	€ / R 15-Sep-08	Currency Future	1	1,000	40	40,000	12.5335	(501,340.00)	Client	Sell
12:57:20	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.3200	123,200.00	Client	Buy
12:57:20	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.3200	(123,200.00)	Client	Sell
12:57:20	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.3160	(61,580.00)	Client	Sell
12:57:20	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.3160	61,580.00	Sub-Account	Buy
14:45:38	€ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	12.4900	6,245,000.00	Sub-Account	Buy
14:45:38	€ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	12.4900	(6,245,000.00)	Member	Sell
15:41:54	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	12.7085	(1,270,850.00)	Client	Sell
15:41:54	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	12.7085	1,270,850.00	Sub-Account	Buy
<b>Total for € / R Currency Future</b>			<b>6</b>		<b>662</b>	<b>662,000</b>		<b>8,289,690.50</b>		
<b>Grand Total for all Instruments</b>			<b>60</b>		<b>3,277</b>	<b>3,277,000</b>		<b>30,011,262.50</b>		