

Currency Futures Matched Trades

Report for 24/04/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:00:53	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8000	(7,800.00)	Client	Sell
09:00:53	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8000	7,800.00	Client	Buy
09:18:12	\$ / R 12-Dec-08	Currency Future	1	1,000	80	80,000	8.1805	654,440.00	Client	Buy
09:18:12	\$ / R 12-Dec-08	Currency Future	1	1,000	80	80,000	8.1805	(654,440.00)	Sub-Account	Sell
09:27:08	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.8040	1,560,800.00	Client	Buy
09:27:08	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.8040	(1,560,800.00)	Sub-Account	Sell
09:50:38	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7955	(7,795.50)	Client	Sell
09:50:38	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.7955	7,795.50	Client	Buy
10:16:49	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8545	314,180.00	Sub-Account	Buy
10:16:49	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8545	(314,180.00)	Sub-Account	Sell
10:19:34	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.8010	(1,560,200.00)	Client	Sell
10:19:34	\$ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	7.8010	1,560,200.00	Sub-Account	Buy
10:20:08	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.8010	(780,100.00)	Client	Sell
10:20:08	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.8010	780,100.00	Sub-Account	Buy
10:20:32	\$ / R 13-Jun-08	Currency Future	1	1,000	54	54,000	7.8010	(421,254.00)	Client	Sell
10:20:32	\$ / R 13-Jun-08	Currency Future	1	1,000	54	54,000	7.8010	421,254.00	Sub-Account	Buy
10:58:07	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.0080	400,400.00	Client	Buy
10:58:07	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.0080	(400,400.00)	Sub-Account	Sell
11:04:01	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8200	(15,640.00)	Client	Sell
11:04:01	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.8200	15,640.00	Client	Buy
11:43:52	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8200	312,800.00	Sub-Account	Buy
11:43:52	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8200	(312,800.00)	Client	Sell
11:44:45	\$ / R 13-Jun-08	Currency Future	1	1,000	158	158,000	7.8200	(1,235,560.00)	Client	Sell
11:44:45	\$ / R 13-Jun-08	Currency Future	1	1,000	158	158,000	7.8200	1,235,560.00	Sub-Account	Buy
12:01:18	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8915	7,891.50	Client	Buy
12:01:18	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8915	(7,891.50)	Sub-Account	Sell
12:20:28	\$ / R 12-Dec-08	Currency Future	1	1,000	240	240,000	8.2650	(1,983,600.00)	Sub-Account	Sell
12:20:28	\$ / R 12-Dec-08	Currency Future	1	1,000	240	240,000	8.2650	1,983,600.00	Client	Buy
13:14:06	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.7776	(7,777,600.00)	Member	Sell
13:14:06	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.7776	7,777,600.00	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
13:14:59	\$ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	7.8144	(3,125,760.00)	Member	Sell
13:14:59	\$ / R 13-Jun-08	Currency Future	1	1,000	400	400,000	7.8144	3,125,760.00	Client	Buy
14:19:33	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8555	314,220.00	Client	Buy
14:19:33	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	7.8555	(314,220.00)	Sub-Account	Sell
14:19:57	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8500	(7,850.00)	Sub-Account	Sell
14:19:57	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8500	7,850.00	Client	Buy
14:32:23	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8200	(78,200.00)	Sub-Account	Sell
14:32:23	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8200	78,200.00	Client	Buy
14:44:21	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8450	(78,450.00)	Sub-Account	Sell
14:44:21	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8450	78,450.00	Sub-Account	Buy
15:32:16	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8450	78,450.00	Sub-Account	Buy
15:32:16	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.8450	(78,450.00)	Sub-Account	Sell
15:32:16	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8900	(394,500.00)	Sub-Account	Sell
15:32:16	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8900	394,500.00	Sub-Account	Buy
15:32:16	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.8170	3,908,500.00	Sub-Account	Buy
15:32:16	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.8170	(3,908,500.00)	Sub-Account	Sell
15:36:12	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.8170	(3,908,500.00)	Member	Sell
15:41:11	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.8170	3,908,500.00	Member	Buy
15:45:51	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8220	7,822.00	Sub-Account	Buy
15:45:51	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.8220	(7,822.00)	Sub-Account	Sell
15:51:19	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8900	(394,500.00)	Member	Sell
15:51:32	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.8900	394,500.00	Member	Buy
Total for \$ / R Currency Future			26		3,739	3,739,000		29,336,813.00		

09:15:00	£ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	15.9225	(636,900.00)	Sub-Account	Sell
09:15:00	£ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	15.9225	636,900.00	Client	Buy
12:24:24	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	16.0960	1,609,600.00	Client	Buy
12:24:24	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	16.0960	(1,609,600.00)	Sub-Account	Sell
12:24:46	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	16.0960	(321,920.00)	Sub-Account	Sell
12:24:46	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	16.0960	321,920.00	Client	Buy
15:27:42	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.3500	(76,750.00)	Sub-Account	Sell
15:27:42	£ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	15.3500	76,750.00	Client	Buy
15:28:26	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.3300	153,300.00	Client	Buy
15:28:26	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	15.3300	(153,300.00)	Sub-Account	Sell
16:16:07	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	15.3300	30,660.00	Client	Buy
16:16:07	£ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	15.3300	(30,660.00)	Client	Sell
Total for £ / R Currency Future			6		177	177,000		2,829,130.00		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:24:43	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.8310	641,550.00	Client	Buy
09:24:43	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.8310	(641,550.00)	Sub-Account	Sell
11:00:37	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.3000	61,500.00	Client	Buy
11:00:37	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.3000	(61,500.00)	Sub-Account	Sell
12:28:46	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	12.8865	1,288,650.00	Client	Buy
12:28:46	€ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	12.8865	(1,288,650.00)	Sub-Account	Sell
12:29:19	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.8865	(644,325.00)	Sub-Account	Sell
12:29:19	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	12.8865	644,325.00	Client	Buy
14:32:56	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.3000	(123,000.00)	Sub-Account	Sell
14:32:56	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.3000	123,000.00	Client	Buy
14:39:10	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.2800	(122,800.00)	Sub-Account	Sell
14:39:10	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.2800	122,800.00	Client	Buy
14:45:36	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.2900	(122,900.00)	Sub-Account	Sell
14:45:36	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.2900	122,900.00	Client	Buy
15:20:38	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.2800	245,600.00	Client	Buy
15:20:38	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.2800	(245,600.00)	Sub-Account	Sell
15:23:52	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.2600	61,300.00	Client	Buy
15:23:52	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.2600	(61,300.00)	Sub-Account	Sell
15:24:48	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.2500	(245,000.00)	Sub-Account	Sell
15:24:48	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.2500	245,000.00	Client	Buy
16:12:16	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.2500	245,000.00	Client	Buy
16:12:16	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.2500	(245,000.00)	Client	Sell
Total for € / R Currency Future			11		300	300,000		3,801,625.00		
Grand Total for all Instruments			43		4,216	4,216,000		35,967,568.00		