

Currency Futures Matched Trades

Report for 22/08/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:52:22	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7700	(388,500.00)	Sub-Account	Sell
08:52:22	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7700	388,500.00	Sub-Account	Buy
09:00:16	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	7.9169	(39,584,500.00)	Member	Sell
09:00:18	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.0875	(40,437.50)	Sub-Account	Sell
09:00:18	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.0875	40,437.50	Client	Buy
09:03:04	\$ / R 12-Dec-08	Currency Future	1	1,000	400	400,000	7.8900	3,156,000.00	Client	Buy
09:03:04	\$ / R 12-Dec-08	Currency Future	1	1,000	400	400,000	7.8900	(3,156,000.00)	Member	Sell
09:03:46	\$ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	7.9015	55,310.50	Client	Buy
09:03:46	\$ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	7.9015	(55,310.50)	Client	Sell
09:06:03	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	7.9015	(23,704.50)	Sub-Account	Sell
09:06:03	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	7.9015	23,704.50	Client	Buy
09:07:07	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	7.9169	39,584,500.00	Client	Buy
09:18:52	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.0170	40,085.00	Sub-Account	Buy
09:18:52	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.0170	(40,085.00)	Client	Sell
09:27:57	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8834	(788,340.00)	Member	Sell
09:27:57	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8834	788,340.00	Client	Buy
09:28:56	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7075	385,375.00	Client	Buy
09:28:56	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7075	(385,375.00)	Member	Sell
09:29:21	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.7272	(115,908.00)	Client	Sell
09:29:21	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.7272	115,908.00	Sub-Account	Buy
09:38:47	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.9035	(158,070.00)	Sub-Account	Sell
09:38:47	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.9035	158,070.00	Client	Buy
10:25:01	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7000	(7,700.00)	Client	Sell
10:25:01	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7000	7,700.00	Client	Buy
10:33:47	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.7200	23,160.00	Client	Buy
10:33:47	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.7200	(23,160.00)	Client	Sell
10:41:18	\$ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	7.9025	118,537.50	Client	Buy
10:41:18	\$ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	7.9025	(118,537.50)	Sub-Account	Sell
13:12:04	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8800	(78,800.00)	Client	Sell
13:12:04	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	7.8735	(31,494.00)	Client	Sell
13:12:04	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	7.8735	31,494.00	Sub-Account	Buy

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13:12:04	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8800	78,800.00	Client	Buy
13:13:41	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.7000	38,500.00	Sub-Account	Buy
13:13:41	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7100	7,710.00	Client	Buy
13:13:41	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7100	(7,710.00)	Sub-Account	Sell
13:13:41	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.7000	(38,500.00)	Sub-Account	Sell
13:19:00	\$ / R 15-Sep-08	Currency Future	1	1,000	230	230,000	7.7025	1,771,575.00	Member	Buy
13:20:34	\$ / R 15-Sep-08	Currency Future	1	1,000	230	230,000	7.7025	(1,771,575.00)	Member	Sell
13:24:32	\$ / R 15-Sep-08	Currency Future	1	1,000	90	90,000	7.6995	692,955.00	Sub-Account	Buy
13:24:32	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7000	77,000.00	Sub-Account	Buy
13:24:32	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.7000	(77,000.00)	Sub-Account	Sell
13:24:32	\$ / R 15-Sep-08	Currency Future	1	1,000	90	90,000	7.6995	(692,955.00)	Sub-Account	Sell
13:39:22	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.7272	115,908.00	Sub-Account	Buy
13:39:22	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.7272	(115,908.00)	Client	Sell
13:40:18	\$ / R 15-Sep-08	Currency Future	1	1,000	85	85,000	7.7300	(657,050.00)	Member	Sell
13:40:39	\$ / R 15-Sep-08	Currency Future	1	1,000	85	85,000	7.7300	657,050.00	Member	Buy
14:01:58	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8820	788,200.00	Sub-Account	Buy
14:01:58	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.8820	(788,200.00)	Client	Sell
14:28:44	\$ / R 15-Sep-08	Currency Future	1	1,000	2,000	2,000,000	7.7245	15,449,000.00	Client	Buy
14:28:44	\$ / R 15-Sep-08	Currency Future	1	1,000	2,000	2,000,000	7.7245	(15,449,000.00)	Member	Sell
15:55:29	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.0530	80,530.00	Sub-Account	Buy
15:55:29	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.0530	(80,530.00)	Client	Sell
Total for \$ / R Currency Future			26		8,234	8,234,000		64,674,350.00		

10:43:32	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.6020	146,020.00	Client	Buy
10:43:32	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.6020	(146,020.00)	Sub-Account	Sell
13:12:08	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5905	145,905.00	Client	Buy
13:12:08	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5905	(145,905.00)	Sub-Account	Sell
13:29:17	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5800	145,800.00	Client	Buy
13:29:17	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5800	(145,800.00)	Sub-Account	Sell
13:45:35	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5700	145,700.00	Client	Buy
13:45:35	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5700	(145,700.00)	Sub-Account	Sell
14:26:25	£ / R 12-Dec-08	Currency Future	1	1,000	230	230,000	14.5890	(3,355,470.00)	Member	Sell
14:27:22	£ / R 12-Dec-08	Currency Future	1	1,000	230	230,000	14.5890	3,355,470.00	Client	Buy
15:05:34	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5700	(145,700.00)	Sub-Account	Sell
15:05:34	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5700	145,700.00	Client	Buy
15:23:50	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	14.5600	291,200.00	Client	Buy
15:23:50	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	14.5600	(291,200.00)	Sub-Account	Sell
15:44:30	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	14.5600	(291,200.00)	Sub-Account	Sell
15:44:30	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	14.5600	291,200.00	Client	Buy
16:07:00	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.3425	14,342.50	Client	Buy
16:07:00	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.3425	(14,342.50)	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
16:52:17	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5500	145,500.00	Client	Buy
16:52:17	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5500	(145,500.00)	Sub-Account	Sell
16:52:17	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5500	(145,500.00)	Sub-Account	Sell
16:52:17	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	14.5500	145,500.00	Client	Buy
Total for £ / R Currency Future			11		341	341,000		4,972,337.50		
10:43:07	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.6505	116,505.00	Client	Buy
10:43:07	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.6505	(116,505.00)	Sub-Account	Sell
14:02:18	€ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	11.4120	11,412,000.00	Member	Buy
14:15:36	€ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	11.4120	(11,412,000.00)	Client	Sell
16:52:06	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	11.6230	58,115.00	Client	Buy
16:52:06	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	11.6230	(58,115.00)	Sub-Account	Sell
16:52:17	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.6225	116,225.00	Client	Buy
16:52:17	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	11.6225	(116,225.00)	Sub-Account	Sell
16:52:17	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	11.6200	58,100.00	Client	Buy
16:52:17	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	11.6200	(58,100.00)	Sub-Account	Sell
Total for € / R Currency Future			5		1,030	1,030,000		11,760,945.00		
Grand Total for all Instruments			42		9,605	9,605,000		81,407,632.50		