

Currency Futures Matched Trades

Report for 19/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:13:51	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.1900	614,250.00	Client	Buy
09:13:51	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.1900	(614,250.00)	Sub-Account	Sell
09:20:45	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	8.2455	329,820.00	Member	Buy
09:20:45	\$ / R 13-Jun-08	Currency Future	1	1,000	40	40,000	8.2455	(329,820.00)	Sub-Account	Sell
09:32:41	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2340	(164,680.00)	Member	Sell
09:33:16	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2340	164,680.00	Member	Buy
09:49:44	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2160	(821,600.00)	Member	Sell
09:49:44	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2160	821,600.00	Client	Buy
10:11:19	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2100	(246,300.00)	Member	Sell
10:12:53	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2100	246,300.00	Client	Buy
10:12:58	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2188	(164,376.00)	Member	Sell
10:13:22	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2188	164,376.00	Member	Buy
11:14:55	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.2650	413,250.00	Client	Buy
11:14:55	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	8.2650	(413,250.00)	Sub-Account	Sell
11:15:20	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.2630	(33,052.00)	Sub-Account	Sell
11:15:20	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.2630	33,052.00	Client	Buy
12:09:03	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.4470	(84,470.00)	Sub-Account	Sell
12:09:03	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.4470	84,470.00	Client	Buy
12:32:24	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.2410	(618,075.00)	Member	Sell
12:32:24	\$ / R 13-Jun-08	Currency Future	1	1,000	75	75,000	8.2410	618,075.00	Sub-Account	Buy
12:32:46	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2410	(247,230.00)	Member	Sell
12:32:46	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2410	247,230.00	Client	Buy
13:07:32	\$ / R 12-Dec-08	Currency Future	1	1,000	655	655,000	8.6370	(5,657,235.00)	Member	Sell
13:07:32	\$ / R 12-Dec-08	Currency Future	1	1,000	655	655,000	8.6370	5,657,235.00	Client	Buy
13:07:32	\$ / R 12-Dec-08	Currency Future	1	1,000	345	345,000	8.6375	2,979,937.50	Client	Buy
13:07:32	\$ / R 12-Dec-08	Currency Future	1	1,000	345	345,000	8.6375	(2,979,937.50)	Member	Sell
13:07:36	\$ / R 12-Dec-08	Currency Future	1	1,000	235	235,000	8.6375	(2,029,812.50)	Sub-Account	Sell
13:07:36	\$ / R 12-Dec-08	Currency Future	1	1,000	235	235,000	8.6375	2,029,812.50	Client	Buy
13:14:49	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.2520	(4,126,000.00)	Member	Sell
13:14:49	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.2520	4,126,000.00	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
13:31:32	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.4100	(841,000.00)	Sub-Account	Sell
13:31:32	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.4100	841,000.00	Client	Buy
13:34:38	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2020	8,202.00	Client	Buy
13:34:38	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2020	(8,202.00)	Client	Sell
15:07:25	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2020	(24,606.00)	Client	Sell
15:07:25	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	8.2020	24,606.00	Client	Buy
15:16:31	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2050	246,150.00	Client	Buy
15:16:31	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.2050	(246,150.00)	Sub-Account	Sell
15:16:31	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2020	(8,202.00)	Sub-Account	Sell
15:16:31	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2020	8,202.00	Client	Buy
15:16:31	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.4000	420,000.00	Client	Buy
15:16:31	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.4000	(420,000.00)	Sub-Account	Sell
15:16:31	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.6000	(258,000.00)	Sub-Account	Sell
15:16:31	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	8.6000	258,000.00	Client	Buy
15:16:35	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.2005	205,012.50	Client	Buy
15:16:35	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.2005	(205,012.50)	Sub-Account	Sell
15:16:39	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.2000	32,800.00	Client	Buy
15:16:39	\$ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	8.2000	(32,800.00)	Member	Sell
15:18:19	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.3900	(419,500.00)	Member	Sell
15:18:19	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.3900	419,500.00	Client	Buy
15:18:31	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.1925	(40,962.50)	Sub-Account	Sell
15:18:31	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.1900	204,750.00	Client	Buy
15:18:31	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1900	(163,800.00)	Sub-Account	Sell
15:18:31	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1900	163,800.00	Client	Buy
15:18:31	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	8.1900	(204,750.00)	Sub-Account	Sell
15:18:31	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1900	(163,800.00)	Sub-Account	Sell
15:18:31	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.1900	163,800.00	Client	Buy
15:18:31	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.1925	40,962.50	Client	Buy
15:39:53	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2110	(164,220.00)	Member	Sell
15:39:53	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.2110	164,220.00	Client	Buy
15:40:32	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.1550	(4,077,500.00)	Client	Sell
15:40:32	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.1550	4,077,500.00	Member	Buy
15:41:57	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.3905	(41,952.50)	Sub-Account	Sell
15:41:57	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.3905	41,952.50	Client	Buy

Total for \$ / R Currency Future **32** **3,078** **3,078,000** **25,850,545.50**

11:45:35	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	16.4500	(493,500.00)	Sub-Account	Sell
11:45:35	£ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	16.4500	493,500.00	Client	Buy
11:45:53	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	16.6800	834,000.00	Client	Buy
11:45:53	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	16.6800	(834,000.00)	Sub-Account	Sell
11:45:59	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	16.9400	(847,000.00)	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
11:45:59	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	16.9400	847,000.00	Client	Buy
13:59:14	£ / R 15-Sep-08	Currency Future	1	1,000	80	80,000	16.5550	(1,324,400.00)	Member	Sell
13:59:46	£ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	16.5425	(330,850.00)	Member	Sell
14:31:34	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	16.5735	(828,675.00)	Member	Sell
15:21:37	£ / R 15-Sep-08	Currency Future	1	1,000	80	80,000	16.5550	1,324,400.00	Client	Buy
15:23:00	£ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	16.5425	330,850.00	Client	Buy
15:23:21	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	16.5735	828,675.00	Client	Buy
15:49:50	£ / R 13-Jun-08	Currency Future	1	1,000	16	16,000	16.2240	(259,584.00)	Member	Sell
15:51:07	£ / R 13-Jun-08	Currency Future	1	1,000	16	16,000	16.2240	259,584.00	Member	Buy
16:10:58	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	16.2310	(162,310.00)	Member	Sell
16:23:38	£ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	16.2310	162,310.00	Member	Buy
Total for £ / R Currency Future			8		306	306,000		5,080,319.00		
09:42:30	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.9200	387,600.00	Client	Buy
09:42:30	€ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	12.9200	(387,600.00)	Client	Sell
10:31:04	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	13.2000	(660,000.00)	Sub-Account	Sell
10:31:04	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	13.2000	660,000.00	Client	Buy
10:48:14	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	13.1000	(655,000.00)	Member	Sell
10:59:20	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.9550	(647,750.00)	Member	Sell
11:03:33	€ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	13.1000	655,000.00	Member	Buy
11:48:44	€ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	12.9550	647,750.00	Client	Buy
13:10:37	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	13.3500	(667,500.00)	Sub-Account	Sell
13:10:37	€ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	13.3500	667,500.00	Client	Buy
13:12:03	€ / R 12-Dec-08	Currency Future	1	1,000	560	560,000	13.3100	(7,453,600.00)	Client	Sell
13:12:03	€ / R 12-Dec-08	Currency Future	1	1,000	220	220,000	13.3100	2,928,200.00	Sub-Account	Buy
13:12:03	€ / R 12-Dec-08	Currency Future	1	1,000	220	220,000	13.3100	(2,928,200.00)	Client	Sell
13:12:03	€ / R 12-Dec-08	Currency Future	1	1,000	560	560,000	13.3100	7,453,600.00	Sub-Account	Buy
15:58:57	€ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	12.7500	6,375,000.00	Member	Buy
17:01:59	€ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	12.7500	(6,375,000.00)	Client	Sell
Total for € / R Currency Future			8		1,510	1,510,000		19,774,650.00		
Grand Total for all Instruments			48		4,894	4,894,000		50,705,514.50		