

Currency Futures Matched Trades

Report for 12/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:30:01	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.9500	198,750.00	Client	Buy
08:30:01	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.9500	(198,750.00)	Client	Sell
08:59:27	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.9800	(199,500.00)	Client	Sell
08:59:27	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.9800	199,500.00	Client	Buy
09:01:06	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.9955	199,887.50	Client	Buy
09:01:06	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	7.9955	(199,887.50)	Sub-Account	Sell
09:02:20	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.8200	31,280.00	Client	Buy
09:02:20	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	7.8200	(31,280.00)	Sub-Account	Sell
09:04:18	\$ / R 15-Sep-08	Currency Future	1	1,000	4,000	4,000,000	8.1715	32,686,000.00	Client	Buy
09:04:18	\$ / R 15-Sep-08	Currency Future	1	1,000	4,000	4,000,000	8.1715	(32,686,000.00)	Member	Sell
09:06:14	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9965	(399,825.00)	Sub-Account	Sell
09:06:14	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9965	399,825.00	Client	Buy
09:06:18	\$ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	8.1770	(57,239.00)	Sub-Account	Sell
09:06:18	\$ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	8.1770	57,239.00	Client	Buy
09:06:45	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9965	239,895.00	Client	Buy
09:06:45	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9965	(239,895.00)	Sub-Account	Sell
09:10:27	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9955	(79,955.00)	Sub-Account	Sell
09:10:27	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9955	79,955.00	Client	Buy
09:14:28	\$ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	8.1750	106,275.00	Client	Buy
09:14:28	\$ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	8.1750	(106,275.00)	Sub-Account	Sell
09:17:24	\$ / R 15-Sep-08	Currency Future	1	1,000	64	64,000	8.1750	523,200.00	Client	Buy
09:17:24	\$ / R 15-Sep-08	Currency Future	1	1,000	64	64,000	8.1750	(523,200.00)	Sub-Account	Sell
09:39:53	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0035	(80,035.00)	Sub-Account	Sell
09:39:53	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0035	80,035.00	Client	Buy
09:40:22	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0005	(80,005.00)	Sub-Account	Sell
09:40:22	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0005	80,005.00	Client	Buy
09:41:00	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9955	79,955.00	Client	Buy
09:41:00	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9955	(79,955.00)	Sub-Account	Sell
09:41:00	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9955	(79,955.00)	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
09:45:30	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9975	39,987.50	Client	Buy
09:45:30	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.9975	(39,987.50)	Sub-Account	Sell
09:48:27	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9965	(399,825.00)	Client	Sell
09:48:27	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9965	399,825.00	Sub-Account	Buy
09:52:26	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	7.7928	233,784.00	Member	Buy
09:53:09	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	7.7928	(233,784.00)	Client	Sell
10:00:18	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9900	79,900.00	Client	Buy
10:00:18	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9900	(79,900.00)	Sub-Account	Sell
10:00:18	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9900	(79,900.00)	Sub-Account	Sell
10:00:18	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9900	79,900.00	Client	Buy
10:00:18	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9900	79,900.00	Client	Buy
10:00:18	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9900	(79,900.00)	Sub-Account	Sell
10:01:16	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9855	79,855.00	Client	Buy
10:01:16	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9855	(79,855.00)	Sub-Account	Sell
10:01:32	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9855	(159,710.00)	Sub-Account	Sell
10:01:32	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9855	159,710.00	Client	Buy
10:01:42	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.9850	(23,955.00)	Sub-Account	Sell
10:01:42	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.9850	23,955.00	Client	Buy
10:06:54	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8185	390,925.00	Client	Buy
10:06:54	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.8185	(390,925.00)	Sub-Account	Sell
10:13:01	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9955	79,955.00	Sub-Account	Buy
10:13:01	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9955	(79,955.00)	Sub-Account	Sell
10:19:15	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.0100	240,300.00	Client	Buy
10:19:15	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	8.0100	(240,300.00)	Sub-Account	Sell
10:19:51	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1960	(16,392.00)	Sub-Account	Sell
10:19:51	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.1960	16,392.00	Client	Buy
10:32:46	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0125	80,125.00	Sub-Account	Buy
10:32:46	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0125	(80,125.00)	Sub-Account	Sell
10:38:32	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.8085	156,170.00	Sub-Account	Buy
10:38:32	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.8085	(156,170.00)	Client	Sell
10:40:06	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.8060	156,120.00	Sub-Account	Buy
10:40:06	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	7.8060	(156,120.00)	Client	Sell
11:00:36	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.8485	39,242.50	Client	Buy
11:00:36	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	7.8485	(39,242.50)	Sub-Account	Sell
11:38:28	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.0000	(160,000.00)	Sub-Account	Sell
11:38:28	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	8.0000	160,000.00	Sub-Account	Buy
11:38:28	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0000	80,000.00	Client	Buy
11:38:28	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0000	(80,000.00)	Sub-Account	Sell
11:38:28	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0000	80,000.00	Client	Buy
11:38:28	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0000	(80,000.00)	Sub-Account	Sell
11:46:54	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9975	7,997.50	Client	Buy
11:46:54	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9975	(7,997.50)	Sub-Account	Sell
11:47:26	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9955	7,995.50	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
11:47:26	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9955	(7,995.50)	Sub-Account	Sell
11:58:08	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9850	239,550.00	Client	Buy
11:58:08	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9850	399,250.00	Client	Buy
11:58:08	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.9850	(399,250.00)	Sub-Account	Sell
11:58:08	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9850	(239,550.00)	Sub-Account	Sell
12:00:37	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.7800	(77,800.00)	Client	Sell
12:00:37	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.7800	77,800.00	Client	Buy
12:01:58	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9800	7,980.00	Client	Buy
12:01:58	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9800	(7,980.00)	Sub-Account	Sell
12:02:04	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9750	7,975.00	Client	Buy
12:02:04	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9750	(7,975.00)	Sub-Account	Sell
12:02:04	\$ / R 13-Jun-08	Currency Future	1	1,000	90	90,000	7.9760	(717,840.00)	Sub-Account	Sell
12:02:04	\$ / R 13-Jun-08	Currency Future	1	1,000	90	90,000	7.9760	717,840.00	Client	Buy
12:02:04	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9760	(79,760.00)	Sub-Account	Sell
12:02:04	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9760	79,760.00	Client	Buy
12:02:04	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.9780	15,956.00	Client	Buy
12:02:04	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	7.9780	(15,956.00)	Sub-Account	Sell
12:02:32	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9700	159,400.00	Client	Buy
12:02:32	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9700	(159,400.00)	Sub-Account	Sell
12:04:19	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9500	(7,950.00)	Client	Sell
12:04:19	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.9500	7,950.00	Client	Buy
12:04:19	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9500	(79,500.00)	Client	Sell
12:04:19	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.9500	79,500.00	Client	Buy
12:04:19	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9550	159,100.00	Client	Buy
12:04:19	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9550	(159,100.00)	Client	Sell
12:07:08	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9500	(159,000.00)	Client	Sell
12:07:08	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.9500	159,000.00	Client	Buy
12:08:03	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9500	238,500.00	Client	Buy
12:08:03	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.9500	(238,500.00)	Client	Sell
12:08:38	\$ / R 17-Mar-08	Currency Future	1	1,000	35	35,000	7.7700	(271,950.00)	Client	Sell
12:08:38	\$ / R 17-Mar-08	Currency Future	1	1,000	35	35,000	7.7700	271,950.00	Sub-Account	Buy
12:41:50	\$ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	7.9500	71,550.00	Client	Buy
12:41:50	\$ / R 13-Jun-08	Currency Future	1	1,000	9	9,000	7.9500	(71,550.00)	Client	Sell
12:55:47	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.7885	77,885.00	Sub-Account	Buy
12:55:47	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.7885	(77,885.00)	Client	Sell
13:28:25	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0000	80,000.00	Client	Buy
13:28:25	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0000	(80,000.00)	Client	Sell
14:56:14	\$ / R 13-Jun-08	Currency Future	1	1,000	130	130,000	8.0073	(1,040,949.00)	Client	Sell
14:56:14	\$ / R 13-Jun-08	Currency Future	1	1,000	130	130,000	8.0073	1,040,949.00	Client	Buy
15:21:11	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0250	80,250.00	Client	Buy
15:21:11	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.0250	(80,250.00)	Sub-Account	Sell
15:26:53	\$ / R 17-Mar-08	Currency Future	1	1,000	1,000	1,000,000	7.8213	7,821,300.00	Member	Buy
15:26:53	\$ / R 17-Mar-08	Currency Future	1	1,000	1,000	1,000,000	7.8213	(7,821,300.00)	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
15:27:47	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.0152	(8,015,200.00)	Member	Sell
15:27:47	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	8.0152	8,015,200.00	Client	Buy
Total for \$ / R Currency Future			59		7,129	7,129,000		57,522,440.50		
09:13:44	£ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	16.2300	113,610.00	Client	Buy
09:13:44	£ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	16.2300	(113,610.00)	Sub-Account	Sell
09:17:55	£ / R 15-Sep-08	Currency Future	1	1,000	32	32,000	16.2400	(519,680.00)	Sub-Account	Sell
09:17:55	£ / R 15-Sep-08	Currency Future	1	1,000	32	32,000	16.2400	519,680.00	Client	Buy
09:58:35	£ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	15.6630	156,630.00	Member	Buy
09:59:27	£ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	15.6630	(156,630.00)	Member	Sell
10:17:56	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	16.2100	(162,100.00)	Sub-Account	Sell
10:17:56	£ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	16.2100	162,100.00	Client	Buy
10:19:26	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	16.2100	16,210.00	Client	Buy
10:19:26	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	16.2100	(16,210.00)	Sub-Account	Sell
13:45:35	£ / R 17-Mar-08	Currency Future	1	1,000	37	37,000	15.7800	(583,860.00)	Client	Sell
13:45:35	£ / R 17-Mar-08	Currency Future	1	1,000	37	37,000	15.7800	583,860.00	Sub-Account	Buy
13:45:43	£ / R 13-Jun-08	Currency Future	1	1,000	37	37,000	16.0700	(594,590.00)	Sub-Account	Sell
13:45:43	£ / R 13-Jun-08	Currency Future	1	1,000	37	37,000	16.0700	594,590.00	Client	Buy
Total for £ / R Currency Future			7		134	134,000		2,146,680.00		
09:11:58	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.2000	12,200.00	Client	Buy
09:11:58	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.1800	12,180.00	Client	Buy
09:11:58	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.2000	(12,200.00)	Client	Sell
09:11:58	€ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	12.1800	(12,180.00)	Client	Sell
09:12:10	€ / R 13-Jun-08	Currency Future	1	1,000	18	18,000	12.1500	(218,700.00)	Client	Sell
09:12:10	€ / R 13-Jun-08	Currency Future	1	1,000	18	18,000	12.1500	218,700.00	Sub-Account	Buy
09:13:59	€ / R 15-Sep-08	Currency Future	1	1,000	8	8,000	12.4500	99,600.00	Client	Buy
09:13:59	€ / R 15-Sep-08	Currency Future	1	1,000	8	8,000	12.4500	(99,600.00)	Sub-Account	Sell
09:18:09	€ / R 15-Sep-08	Currency Future	1	1,000	42	42,000	12.4600	523,320.00	Client	Buy
09:18:09	€ / R 15-Sep-08	Currency Future	1	1,000	42	42,000	12.4600	(523,320.00)	Sub-Account	Sell
09:53:12	€ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	12.0200	(24,040,000.00)	Member	Sell
10:08:16	€ / R 17-Mar-08	Currency Future	1	1,000	2,000	2,000,000	12.0200	24,040,000.00	Client	Buy
10:17:48	€ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	12.4500	(161,850.00)	Sub-Account	Sell
10:17:48	€ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	12.4500	161,850.00	Client	Buy
10:19:23	€ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	12.4500	(37,350.00)	Sub-Account	Sell
10:19:23	€ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	12.4500	37,350.00	Client	Buy
10:45:39	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	12.4500	(12,450.00)	Client	Sell
10:45:39	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	12.4500	12,450.00	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
14:00:43	€ / R 15-Sep-08	Currency Future	1	1,000	800	800,000	12.5900	(10,072,000.00)	Sub-Account	Sell
14:00:43	€ / R 15-Sep-08	Currency Future	1	1,000	800	800,000	12.5900	10,072,000.00	Client	Buy
15:17:29	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.3685	(247,370.00)	Member	Sell
15:43:04	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.3685	247,370.00	Client	Buy
Total for € / R Currency Future			11		2,907	2,907,000		35,437,020.00		
Grand Total for all Instruments			77		10,170	10,170,000		95,106,140.50		