

Currency Futures Matched Trades

Report for 26/06/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:56:48	\$ / R 15-Sep-08	Currency Future	1	1,000	800	800,000	8.0514	(6,441,120.00)	Client	Sell
08:56:48	\$ / R 15-Sep-08	Currency Future	1	1,000	800	800,000	8.0514	6,441,120.00	Member	Buy
08:57:15	\$ / R 15-Sep-08	Currency Future	1	1,000	800	800,000	8.0514	6,441,120.00	Member	Buy
08:57:15	\$ / R 15-Sep-08	Currency Future	1	1,000	800	800,000	8.0514	(6,441,120.00)	Client	Sell
08:57:53	\$ / R 15-Sep-08	Currency Future	1	1,000	800	800,000	8.0514	(6,441,120.00)	Client	Sell
08:57:53	\$ / R 15-Sep-08	Currency Future	1	1,000	800	800,000	8.0514	6,441,120.00	Member	Buy
09:09:19	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0990	161,980.00	Client	Buy
09:09:19	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0990	(161,980.00)	Client	Sell
09:18:14	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	8.0595	4,029,750.00	Member	Buy
09:18:14	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	8.0595	(4,029,750.00)	Client	Sell
09:20:05	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.0675	(806,750.00)	Sub-Account	Sell
09:20:05	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.0675	806,750.00	Sub-Account	Buy
09:49:38	\$ / R 12-Dec-08	Currency Future	1	1,000	375	375,000	8.2550	3,095,625.00	Sub-Account	Buy
09:49:38	\$ / R 12-Dec-08	Currency Future	1	1,000	375	375,000	8.2550	(3,095,625.00)	Client	Sell
10:00:31	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0700	80,700.00	Sub-Account	Buy
10:00:31	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0700	(80,700.00)	Sub-Account	Sell
10:18:33	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.0726	(807,260.00)	Member	Sell
10:23:22	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.0726	807,260.00	Client	Buy
10:40:33	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.0705	(807,050.00)	Member	Sell
11:05:52	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	8.0600	(48,360.00)	Sub-Account	Sell
11:05:52	\$ / R 15-Sep-08	Currency Future	1	1,000	6	6,000	8.0600	48,360.00	Client	Buy
11:07:16	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.0585	402,925.00	Client	Buy
11:07:16	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.0585	(402,925.00)	Sub-Account	Sell
11:19:58	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.0705	807,050.00	Member	Buy
11:32:16	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.0530	(402,650.00)	Sub-Account	Sell
11:32:16	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	8.0530	402,650.00	Member	Buy
11:32:28	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.0530	(16,106.00)	Sub-Account	Sell
11:32:28	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.0530	16,106.00	Sub-Account	Buy
11:32:38	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0530	(80,530.00)	Sub-Account	Sell
11:32:38	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	8.0530	80,530.00	Sub-Account	Buy
11:35:48	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.0805	(808,050.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:35:48	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.0805	808,050.00	Client	Buy
11:56:42	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0540	40,270.00	Sub-Account	Buy
11:56:42	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0540	(40,270.00)	Sub-Account	Sell
12:00:21	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0540	40,270.00	Sub-Account	Buy
12:00:21	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0540	(40,270.00)	Sub-Account	Sell
12:00:31	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0540	(40,270.00)	Sub-Account	Sell
12:00:31	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0540	40,270.00	Sub-Account	Buy
12:03:00	\$ / R 12-Dec-08	Currency Future	1	1,000	254	254,000	8.2500	(2,095,500.00)	Member	Sell
12:07:37	\$ / R 12-Dec-08	Currency Future	1	1,000	254	254,000	8.2500	2,095,500.00	Member	Buy
12:08:33	\$ / R 12-Dec-08	Currency Future	1	1,000	254	254,000	8.2600	2,098,040.00	Client	Buy
12:08:33	\$ / R 12-Dec-08	Currency Future	1	1,000	254	254,000	8.2600	(2,098,040.00)	Member	Sell
12:54:04	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.0320	200,800.00	Client	Buy
12:54:04	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	8.0320	(200,800.00)	Sub-Account	Sell
13:16:12	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0350	160,700.00	Client	Buy
13:16:12	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0350	(160,700.00)	Client	Sell
13:21:17	\$ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	8.2200	(123,300.00)	Client	Sell
13:21:17	\$ / R 12-Dec-08	Currency Future	1	1,000	15	15,000	8.2200	123,300.00	Client	Buy
13:26:11	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.0470	241,410.00	Client	Buy
13:26:11	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.0470	(241,410.00)	Sub-Account	Sell
13:41:51	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.0400	16,080.00	Client	Buy
13:41:51	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	8.0400	(16,080.00)	Client	Sell
13:42:34	\$ / R 15-Sep-08	Currency Future	1	1,000	18	18,000	8.0510	144,918.00	Client	Buy
13:42:34	\$ / R 15-Sep-08	Currency Future	1	1,000	18	18,000	8.0510	(144,918.00)	Sub-Account	Sell
13:43:01	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0510	(161,020.00)	Sub-Account	Sell
13:43:01	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.0510	161,020.00	Client	Buy
14:07:01	\$ / R 15-Sep-08	Currency Future	1	1,000	130	130,000	8.0450	(1,045,850.00)	Member	Sell
14:10:54	\$ / R 15-Sep-08	Currency Future	1	1,000	130	130,000	8.0450	1,045,850.00	Client	Buy
14:11:51	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.0350	(241,050.00)	Member	Sell
14:13:05	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.0350	241,050.00	Member	Buy
14:17:15	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.0450	(241,350.00)	Client	Sell
14:17:15	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.0450	241,350.00	Client	Buy
14:35:39	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	8.0250	(120,375.00)	Client	Sell
14:35:39	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	8.0250	120,375.00	Client	Buy
14:41:34	\$ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	8.2145	(287,507.50)	Client	Sell
14:41:34	\$ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	8.2145	287,507.50	Sub-Account	Buy
14:43:43	\$ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	8.0200	104,260.00	Client	Buy
14:43:43	\$ / R 15-Sep-08	Currency Future	1	1,000	13	13,000	8.0200	(104,260.00)	Client	Sell
15:00:12	\$ / R 12-Dec-08	Currency Future	1	1,000	17,000	17,000,000	8.2335	(139,969,500.00)	Member	Sell
15:02:14	\$ / R 12-Dec-08	Currency Future	1	1,000	17,000	17,000,000	8.2335	139,969,500.00	Client	Buy
15:47:45	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.2570	(82,570.00)	Sub-Account	Sell
15:47:45	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.2570	82,570.00	Client	Buy
16:18:40	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0660	40,330.00	Client	Buy
16:18:40	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.0660	(40,330.00)	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
Total for \$ / R Currency Future			37		21,744	21,744,000		178,366,466.50		
09:05:15	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	15.8525	(15,852.50)	Sub-Account	Sell
09:05:15	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	15.8525	15,852.50	Client	Buy
09:49:33	£ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	16.0700	3,214,000.00	Sub-Account	Buy
09:49:33	£ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	16.0700	(3,214,000.00)	Client	Sell
12:08:35	£ / R 15-Sep-08	Currency Future	1	1,000	230	230,000	15.8165	3,637,795.00	Member	Buy
12:19:35	£ / R 15-Sep-08	Currency Future	1	1,000	230	230,000	15.8165	(3,637,795.00)	Client	Sell
Total for £ / R Currency Future			3		431	431,000		6,867,647.50		
09:08:59	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	12.6090	(126,090.00)	Member	Sell
09:49:27	€ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	12.8000	(3,200,000.00)	Client	Sell
09:49:27	€ / R 12-Dec-08	Currency Future	1	1,000	250	250,000	12.8000	3,200,000.00	Sub-Account	Buy
10:40:01	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.5990	(1,259,900.00)	Member	Sell
11:20:05	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.5990	1,259,900.00	Member	Buy
11:36:04	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.6090	(1,260,900.00)	Member	Sell
11:36:04	€ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	12.6090	1,260,900.00	Client	Buy
12:08:59	€ / R 15-Sep-08	Currency Future	1	1,000	700	700,000	12.5600	8,792,000.00	Member	Buy
12:20:04	€ / R 15-Sep-08	Currency Future	1	1,000	700	700,000	12.5600	(8,792,000.00)	Client	Sell
12:48:07	€ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	12.6090	126,090.00	Member	Buy
16:36:04	€ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	12.6445	(2,528,900.00)	Member	Sell
16:52:34	€ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	12.6445	2,528,900.00	Member	Buy
17:15:32	€ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	12.6545	(2,530,900.00)	Member	Sell
17:15:32	€ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	12.6545	2,530,900.00	Client	Buy
Total for € / R Currency Future			7		1,560	1,560,000		19,698,690.00		
Grand Total for all Instruments			47		23,735	23,735,000		204,932,804.00		