

Currency Futures Matched Trades

Report for 25/07/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:23	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	7.9413	(79,413,000.00)	Member	Sell
09:02:45	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	7.9413	(79,413,000.00)	Member	Sell
09:07:18	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	7.9413	79,413,000.00	Client	Buy
09:07:53	\$ / R 12-Dec-08	Currency Future	1	1,000	10,000	10,000,000	7.9413	79,413,000.00	Client	Buy
09:08:46	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	8.1130	(405,650.00)	Sub-Account	Sell
09:08:46	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	8.1130	405,650.00	Client	Buy
09:48:59	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.7450	(232,350.00)	Sub-Account	Sell
09:48:59	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	7.7450	232,350.00	Sub-Account	Buy
09:49:07	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.7410	(30,964.00)	Sub-Account	Sell
09:49:07	\$ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	7.7410	30,964.00	Client	Buy
09:49:48	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.7460	116,190.00	Client	Buy
09:49:48	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7460	(387,300.00)	Sub-Account	Sell
09:49:48	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.7460	(116,190.00)	Sub-Account	Sell
09:49:48	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7460	387,300.00	Client	Buy
10:25:57	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7265	7,726.50	Client	Buy
10:25:57	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7265	(7,726.50)	Sub-Account	Sell
11:33:13	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7200	7,720.00	Client	Buy
11:33:13	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7200	(7,720.00)	Sub-Account	Sell
11:33:20	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7200	7,720.00	Client	Buy
11:33:20	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.7200	(7,720.00)	Sub-Account	Sell
12:15:14	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.6918	1,538,360.00	Client	Buy
12:15:14	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.6918	(1,538,360.00)	Member	Sell
12:45:47	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.7000	770,000.00	Sub-Account	Buy
12:45:47	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.7000	(770,000.00)	Member	Sell
12:49:39	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7000	385,000.00	Client	Buy
12:49:39	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.7000	(385,000.00)	Member	Sell
12:53:33	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.8775	393,875.00	Client	Buy
12:53:33	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.8775	(393,875.00)	Member	Sell
14:47:46	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	7.7060	(192,650.00)	Member	Sell
14:47:46	\$ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	7.7060	192,650.00	Client	Buy
15:48:32	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.6851	(3,842,550.00)	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
15:48:32	\$ / R 15-Sep-08	Currency Future	1	1,000	500	500,000	7.6851	3,842,550.00	Client	Buy
15:55:20	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.7125	23,137.50	Client	Buy
15:55:20	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.7125	(23,137.50)	Sub-Account	Sell
16:09:20	\$ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	7.6935	(69,241.50)	Sub-Account	Sell
16:09:20	\$ / R 15-Sep-08	Currency Future	1	1,000	9	9,000	7.6935	69,241.50	Client	Buy
Total for \$ / R Currency Future			18		21,089	21,089,000		167,236,434.50		
11:04:52	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.0045	(750,225.00)	Member	Sell
11:06:03	£ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	15.0045	750,225.00	Member	Buy
13:19:41	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	15.5150	(310,300.00)	Client	Sell
13:19:41	£ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	15.5150	310,300.00	Member	Buy
Total for £ / R Currency Future			2		70	70,000		1,060,525.00		
09:09:33	€ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	12.3524	(61,762,000.00)	Member	Sell
09:10:50	€ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	12.3524	61,762,000.00	Client	Buy
12:13:02	€ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	12.2850	(2,457,000.00)	Member	Sell
12:14:05	€ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	12.2850	2,457,000.00	Client	Buy
12:55:40	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	12.2610	(98,088.00)	Client	Sell
12:55:40	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	12.2610	98,088.00	Member	Buy
Total for € / R Currency Future			3		5,208	5,208,000		64,317,088.00		
Grand Total for all Instruments			23		26,367	26,367,000		232,614,047.50		