

Currency Futures Matched Trades

Report for 26/08/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:12:26	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	8.0000	2,400,000.00	Member	Buy
09:12:26	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	8.0000	(2,400,000.00)	Sub-Account	Sell
09:58:09	\$ / R 15-Sep-08	Currency Future	1	1,000	2,000	2,000,000	7.8113	(15,622,600.00)	Member	Sell
09:58:09	\$ / R 15-Sep-08	Currency Future	1	1,000	2,000	2,000,000	7.8113	15,622,600.00	Client	Buy
10:00:51	\$ / R 15-Sep-08	Currency Future	1	1,000	60	60,000	7.8100	468,600.00	Member	Buy
10:00:51	\$ / R 15-Sep-08	Currency Future	1	1,000	60	60,000	7.8100	(468,600.00)	Client	Sell
10:04:32	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.8250	117,375.00	Sub-Account	Buy
10:04:32	\$ / R 15-Sep-08	Currency Future	1	1,000	15	15,000	7.8250	(117,375.00)	Client	Sell
10:09:26	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.8300	15,660.00	Sub-Account	Buy
10:09:26	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.8300	(15,660.00)	Client	Sell
10:11:48	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.0200	(1,604,000.00)	Sub-Account	Sell
10:11:48	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.0200	1,604,000.00	Member	Buy
10:36:31	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.0190	(160,380.00)	Member	Sell
10:36:31	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.0190	160,380.00	Sub-Account	Buy
10:44:15	\$ / R 16-Mar-09	Currency Future	1	1,000	5,346	5,346,000	8.1984	(43,828,646.40)	Member	Sell
10:44:15	\$ / R 16-Mar-09	Currency Future	1	1,000	5,346	5,346,000	8.1984	43,828,646.40	Client	Buy
10:45:06	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0150	(801,500.00)	Member	Sell
10:45:06	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0150	801,500.00	Member	Buy
10:49:30	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0100	801,000.00	Client	Buy
10:49:30	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0100	(801,000.00)	Sub-Account	Sell
11:41:58	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.0100	(16,020.00)	Client	Sell
11:41:58	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.0100	16,020.00	Client	Buy
11:53:33	\$ / R 12-Dec-08	Currency Future	1	1,000	48	48,000	8.0100	384,480.00	Sub-Account	Buy
11:53:33	\$ / R 12-Dec-08	Currency Future	1	1,000	48	48,000	8.0100	(384,480.00)	Client	Sell
11:58:40	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8550	78,550.00	Sub-Account	Buy
11:58:40	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8550	(78,550.00)	Client	Sell
12:02:33	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.0550	(161,100.00)	Sub-Account	Sell
12:02:33	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.0550	161,100.00	Sub-Account	Buy
12:06:21	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.8790	(39,395.00)	Sub-Account	Sell
12:06:21	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	7.8790	39,395.00	Sub-Account	Buy
12:07:01	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.0575	(161,150.00)	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
12:07:01	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	8.0575	161,150.00	Sub-Account	Buy
12:33:45	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	8.2400	8,240.00	Client	Buy
12:33:45	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	8.2400	(8,240.00)	Sub-Account	Sell
12:42:55	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.0575	80,575.00	Client	Buy
12:42:55	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.0575	(80,575.00)	Client	Sell
12:46:08	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	8.0580	(1,208,700.00)	Sub-Account	Sell
12:46:08	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	8.0580	1,208,700.00	Client	Buy
13:03:28	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8600	(786,000.00)	Client	Sell
13:03:28	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	7.8600	786,000.00	Sub-Account	Buy
13:16:00	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	8.0560	(1,208,400.00)	Sub-Account	Sell
13:16:00	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	8.0560	1,208,400.00	Client	Buy
13:18:39	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.0350	8,035,000.00	Member	Buy
13:37:37	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.0350	(8,035,000.00)	Client	Sell
13:49:25	\$ / R 15-Sep-08	Currency Future	1	1,000	154	154,000	7.8600	1,210,440.00	Sub-Account	Buy
13:49:25	\$ / R 15-Sep-08	Currency Future	1	1,000	154	154,000	7.8600	(1,210,440.00)	Client	Sell
14:32:59	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.0450	8,045,000.00	Member	Buy
14:35:02	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0650	(806,500.00)	Sub-Account	Sell
14:35:02	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0650	806,500.00	Client	Buy
14:37:44	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0550	805,500.00	Client	Buy
14:37:44	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0550	(805,500.00)	Sub-Account	Sell
14:53:56	\$ / R 12-Dec-08	Currency Future	1	1,000	1,000	1,000,000	8.0450	(8,045,000.00)	Client	Sell
15:22:11	\$ / R 15-Sep-08	Currency Future	1	1,000	19	19,000	7.8520	(149,188.00)	Client	Sell
15:22:11	\$ / R 15-Sep-08	Currency Future	1	1,000	19	19,000	7.8520	149,188.00	Sub-Account	Buy
16:00:12	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8500	(392,500.00)	Client	Sell
16:00:12	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.8500	392,500.00	Sub-Account	Buy
16:14:16	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.8375	(1,175,625.00)	Client	Sell
16:14:16	\$ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	7.8375	1,175,625.00	Member	Buy
16:14:18	\$ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	8.0380	482,280.00	Client	Buy
16:14:18	\$ / R 12-Dec-08	Currency Future	1	1,000	60	60,000	8.0380	(482,280.00)	Sub-Account	Sell
16:14:18	\$ / R 12-Dec-08	Currency Future	1	1,000	90	90,000	8.0350	(723,150.00)	Sub-Account	Sell
16:14:18	\$ / R 12-Dec-08	Currency Future	1	1,000	90	90,000	8.0350	723,150.00	Client	Buy
16:15:50	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.0350	(80,350.00)	Sub-Account	Sell
16:15:50	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.0350	80,350.00	Client	Buy
16:18:08	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8450	78,450.00	Sub-Account	Buy
16:18:08	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8450	(78,450.00)	Sub-Account	Sell
16:18:40	\$ / R 16-Mar-09	Currency Future	1	1,000	140	140,000	8.2055	1,148,770.00	Client	Buy
16:18:40	\$ / R 16-Mar-09	Currency Future	1	1,000	140	140,000	8.2055	(1,148,770.00)	Sub-Account	Sell
17:03:16	\$ / R 12-Dec-08	Currency Future	1	1,000	3,000	3,000,000	8.0018	24,005,400.00	Member	Buy
17:04:32	\$ / R 12-Dec-08	Currency Future	1	1,000	3,000	3,000,000	8.0018	(24,005,400.00)	Client	Sell
Total for \$ / R Currency Future			35		14,542	14,542,000		117,090,524.40		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:13:04	£ / R 16-Mar-09	Currency Future	1	1,000	2,918	2,918,000	14.8762	(43,408,751.60)	Member	Sell
11:32:46	£ / R 16-Mar-09	Currency Future	1	1,000	2,918	2,918,000	14.8762	43,408,751.60	Client	Buy
15:50:31	£ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	14.4830	57,932.00	Client	Buy
15:50:31	£ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	14.4830	(57,932.00)	Sub-Account	Sell
Total for £ / R Currency Future			2		2,922	2,922,000		43,466,683.60		
11:14:06	€ / R 16-Mar-09	Currency Future	1	1,000	3,681	3,681,000	11.8657	(43,677,641.70)	Member	Sell
11:32:26	€ / R 16-Mar-09	Currency Future	1	1,000	3,681	3,681,000	11.8657	43,677,641.70	Client	Buy
Total for € / R Currency Future			1		3,681	3,681,000		43,677,641.70		
Grand Total for all Instruments			38		21,145	21,145,000		204,234,849.70		