

Currency Futures Matched Trades

Report for 10/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:12:07	\$ / R 13-Jun-08	Currency Future	1	1,000	11	11,000	8.2700	90,970.00	Client	Buy
09:12:07	\$ / R 13-Jun-08	Currency Future	1	1,000	11	11,000	8.2700	(90,970.00)	Client	Sell
09:31:33	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	8.0890	4,044,500.00	Client	Buy
09:31:33	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	8.0890	(4,044,500.00)	Member	Sell
09:48:39	\$ / R 13-Jun-08	Currency Future	1	1,000	14	14,000	8.2300	115,220.00	Sub-Account	Buy
09:48:39	\$ / R 13-Jun-08	Currency Future	1	1,000	14	14,000	8.2300	(115,220.00)	Client	Sell
10:21:45	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.4275	8,427.50	Client	Buy
10:21:45	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.4275	(8,427.50)	Sub-Account	Sell
10:46:38	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	8.2316	(2,057,900.00)	Member	Sell
10:48:00	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2005	820,050.00	Client	Buy
10:48:00	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2005	(820,050.00)	Member	Sell
10:50:48	\$ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	8.2316	2,057,900.00	Client	Buy
10:52:54	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.2375	4,118,750.00	Client	Buy
10:52:54	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.2375	(4,118,750.00)	Member	Sell
10:53:09	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.2580	(4,129,000.00)	Member	Sell
10:53:09	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	8.2580	4,129,000.00	Client	Buy
12:01:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2300	(82,300.00)	Client	Sell
12:01:08	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.2300	82,300.00	Sub-Account	Buy
12:03:59	\$ / R 15-Sep-08	Currency Future	1	1,000	250	250,000	8.4100	(2,102,500.00)	Sub-Account	Sell
12:03:59	\$ / R 15-Sep-08	Currency Future	1	1,000	250	250,000	8.4100	2,102,500.00	Client	Buy
12:06:44	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	8.0365	4,018,250.00	Sub-Account	Buy
12:06:44	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	8.0365	(4,018,250.00)	Sub-Account	Sell
12:18:21	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	8.0000	(16,000.00)	Sub-Account	Sell
12:18:21	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	8.0000	16,000.00	Client	Buy
12:18:21	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	8.0200	32,080.00	Client	Buy
12:18:21	\$ / R 17-Mar-08	Currency Future	1	1,000	4	4,000	8.0200	(32,080.00)	Sub-Account	Sell
12:18:22	\$ / R 17-Mar-08	Currency Future	1	1,000	494	494,000	7.9895	(3,946,813.00)	Sub-Account	Sell
12:18:22	\$ / R 17-Mar-08	Currency Future	1	1,000	494	494,000	7.9895	3,946,813.00	Sub-Account	Buy
12:37:58	\$ / R 17-Mar-08	Currency Future	1	1,000	0	0	1.0000	0.00	Member	Buy
12:37:58	\$ / R 17-Mar-08	Currency Future	1	1,000	0	0	1.0000	0.00	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
12:38:39	\$ / R 17-Mar-08	Currency Future	1	1,000	0	0	1.0000	0.00	Member	Buy
12:38:39	\$ / R 17-Mar-08	Currency Future	1	1,000	0	0	1.0000	0.00	Member	Sell
12:42:32	\$ / R 17-Mar-08	Currency Future	1	1,000	0	0	1.0000	0.00	Member	Buy
12:42:32	\$ / R 17-Mar-08	Currency Future	1	1,000	0	0	1.0000	0.00	Member	Sell
12:43:35	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.4000	8,400.00	Client	Buy
12:43:35	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.4000	(8,400.00)	Sub-Account	Sell
13:24:30	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.3500	8,350.00	Client	Buy
13:24:30	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	8.3500	(8,350.00)	Client	Sell
13:26:16	\$ / R 13-Jun-08	Currency Future	1	1,000	150	150,000	8.1400	(1,221,000.00)	Client	Sell
13:26:16	\$ / R 13-Jun-08	Currency Future	1	1,000	150	150,000	8.1400	1,221,000.00	Sub-Account	Buy
13:26:27	\$ / R 15-Sep-08	Currency Future	1	1,000	149	149,000	8.3250	1,240,425.00	Sub-Account	Buy
13:26:27	\$ / R 15-Sep-08	Currency Future	1	1,000	149	149,000	8.3250	(1,240,425.00)	Client	Sell
13:34:30	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1795	81,795.00	Client	Buy
13:34:30	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1795	(81,795.00)	Sub-Account	Sell
13:49:07	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	7.9987	(3,999,350.00)	Client	Sell
13:49:07	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	7.9987	3,999,350.00	Member	Buy
13:56:59	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1895	(81,895.00)	Sub-Account	Sell
13:56:59	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	8.1895	81,895.00	Sub-Account	Buy
14:37:22	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.9572	(795,720.00)	Client	Sell
14:37:22	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.9572	795,720.00	Member	Buy
15:06:35	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.9720	797,200.00	Client	Buy
15:06:35	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.9720	(797,200.00)	Sub-Account	Sell
15:09:49	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.3250	249,750.00	Client	Buy
15:09:49	\$ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	8.3250	(249,750.00)	Sub-Account	Sell
15:28:27	\$ / R 15-Sep-08	Currency Future	1	1,000	104	104,000	8.3020	863,408.00	Sub-Account	Buy
15:28:27	\$ / R 15-Sep-08	Currency Future	1	1,000	104	104,000	8.3020	(863,408.00)	Client	Sell
16:33:44	\$ / R 13-Jun-08	Currency Future	1	1,000	386	386,000	7.7000	(2,972,200.00)	Member	Sell
16:33:44	\$ / R 13-Jun-08	Currency Future	1	1,000	386	386,000	7.7000	2,972,200.00	Client	Buy
16:34:01	\$ / R 13-Jun-08	Currency Future	1	1,000	64	64,000	7.7000	492,800.00	Client	Buy
16:34:01	\$ / R 13-Jun-08	Currency Future	1	1,000	64	64,000	7.7000	(492,800.00)	Member	Sell
16:39:48	\$ / R 17-Mar-08	Currency Future	1	1,000	150	150,000	7.9900	1,198,500.00	Member	Buy
16:40:08	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.9900	399,500.00	Sub-Account	Buy
16:40:08	\$ / R 17-Mar-08	Currency Future	1	1,000	50	50,000	7.9900	(399,500.00)	Client	Sell
16:42:30	\$ / R 17-Mar-08	Currency Future	1	1,000	150	150,000	7.9900	(1,198,500.00)	Client	Sell

Total for \$ / R Currency Future **32** **4,941** **4,941,000** **39,993,053.50**

09:27:34	£ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	16.5385	(413,462.50)	Member	Sell
10:46:08	£ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	16.4731	(4,118,275.00)	Member	Sell
10:51:35	£ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	16.4731	4,118,275.00	Client	Buy
12:18:11	£ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	16.5385	413,462.50	Member	Buy
12:19:31	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	16.4450	(328,900.00)	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
13:42:50	£ / R 15-Sep-08	Currency Future	1	1,000	35	35,000	16.5900	580,650.00	Sub-Account	Buy
13:42:50	£ / R 15-Sep-08	Currency Future	1	1,000	35	35,000	16.5900	(580,650.00)	Client	Sell
15:30:39	£ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	16.3000	(65,200.00)	Client	Sell
15:30:39	£ / R 13-Jun-08	Currency Future	1	1,000	4	4,000	16.3000	65,200.00	Client	Buy
15:30:53	£ / R 15-Sep-08	Currency Future	1	1,000	51	51,000	16.5400	843,540.00	Sub-Account	Buy
15:30:53	£ / R 15-Sep-08	Currency Future	1	1,000	51	51,000	16.5400	(843,540.00)	Client	Sell
16:45:16	£ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	16.4450	328,900.00	Client	Buy
Total for £ / R Currency Future			6		385	385,000		6,350,027.50		
09:28:02	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.6965	(253,930.00)	Member	Sell
10:02:01	€ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	12.6965	253,930.00	Client	Buy
10:45:43	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	12.5949	(3,148,725.00)	Member	Sell
10:52:04	€ / R 13-Jun-08	Currency Future	1	1,000	250	250,000	12.5949	3,148,725.00	Client	Buy
13:45:28	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.3000	123,000.00	Client	Buy
13:45:28	€ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	12.3000	(123,000.00)	Client	Sell
13:45:28	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.0500	24,100.00	Client	Buy
13:45:28	€ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	12.0500	(24,100.00)	Client	Sell
13:45:28	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.2000	61,000.00	Client	Buy
13:45:28	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	12.2000	(61,000.00)	Client	Sell
13:56:28	€ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	12.4250	2,485,000.00	Member	Buy
14:10:47	€ / R 13-Jun-08	Currency Future	1	1,000	200	200,000	12.4250	(2,485,000.00)	Client	Sell
15:31:06	€ / R 15-Sep-08	Currency Future	1	1,000	80	80,000	12.5800	(1,006,400.00)	Client	Sell
15:31:06	€ / R 15-Sep-08	Currency Future	1	1,000	80	80,000	12.5800	1,006,400.00	Sub-Account	Buy
Total for € / R Currency Future			7		567	567,000		7,102,155.00		
Grand Total for all Instruments			45		5,893	5,893,000		53,445,236.00		