

Currency Futures Matched Trades

Report for 10/11/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:12:50	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	10.0874	(302,622.00)	Sub-Account	Sell
09:12:50	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	10.0874	302,622.00	Client	Buy
09:14:45	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	10.0874	302,622.00	Client	Buy
09:14:45	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	10.0874	(302,622.00)	Sub-Account	Sell
09:14:53	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	10.0874	3,026,220.00	Member	Buy
09:14:53	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	10.0874	(3,026,220.00)	Sub-Account	Sell
09:14:58	\$ / R 12-Dec-08	Currency Future	1	1,000	140	140,000	10.0874	(1,412,236.00)	Sub-Account	Sell
09:14:58	\$ / R 12-Dec-08	Currency Future	1	1,000	140	140,000	10.0874	1,412,236.00	Sub-Account	Buy
09:15:33	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	10.0874	(201,748.00)	Client	Sell
09:15:33	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	10.0874	201,748.00	Sub-Account	Buy
09:16:07	\$ / R 12-Dec-08	Currency Future	1	1,000	187	187,000	10.0900	1,886,830.00	Member	Buy
09:16:07	\$ / R 12-Dec-08	Currency Future	1	1,000	187	187,000	10.0900	(1,886,830.00)	Sub-Account	Sell
09:30:21	\$ / R 12-Dec-08	Currency Future	1	1,000	340	340,000	10.0874	(3,429,716.00)	Sub-Account	Sell
09:30:21	\$ / R 12-Dec-08	Currency Future	1	1,000	340	340,000	10.0874	3,429,716.00	Sub-Account	Buy
09:31:04	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.0874	10,087.40	Sub-Account	Buy
09:31:04	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.0874	(10,087.40)	Client	Sell
09:32:39	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.1000	10,100.00	Sub-Account	Buy
09:32:39	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.1000	(10,100.00)	Client	Sell
09:32:59	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0874	(50,437.00)	Client	Sell
09:32:59	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0874	50,437.00	Sub-Account	Buy
09:33:30	\$ / R 12-Dec-08	Currency Future	1	1,000	160	160,000	10.0874	(1,613,984.00)	Sub-Account	Sell
09:33:30	\$ / R 12-Dec-08	Currency Future	1	1,000	160	160,000	10.0874	1,613,984.00	Sub-Account	Buy
09:46:27	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.1200	(50,600.00)	Client	Sell
09:46:27	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.1200	50,600.00	Sub-Account	Buy
09:49:34	\$ / R 12-Dec-08	Currency Future	1	1,000	53	53,000	10.0961	(535,093.30)	Client	Sell
09:49:34	\$ / R 12-Dec-08	Currency Future	1	1,000	53	53,000	10.0961	535,093.30	Sub-Account	Buy
09:50:58	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	10.1011	(404,044.00)	Client	Sell
09:50:58	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	10.1011	404,044.00	Sub-Account	Buy
09:51:57	\$ / R 12-Dec-08	Currency Future	1	1,000	333	333,000	10.1630	(3,384,279.00)	Member	Sell
09:53:52	\$ / R 12-Dec-08	Currency Future	1	1,000	333	333,000	10.1630	3,384,279.00	Member	Buy
10:02:06	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.0227	501,135.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:02:52	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.0927	504,635.00	Member	Buy
10:03:13	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.1500	(50,750.00)	Client	Sell
10:03:13	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.1500	50,750.00	Sub-Account	Buy
10:28:22	\$ / R 12-Dec-08	Currency Future	1	1,000	495	495,000	10.0917	(4,995,391.50)	Sub-Account	Sell
10:28:22	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.1100	50,550.00	Client	Buy
10:28:22	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.1100	(50,550.00)	Sub-Account	Sell
10:28:22	\$ / R 12-Dec-08	Currency Future	1	1,000	495	495,000	10.0917	4,995,391.50	Sub-Account	Buy
10:28:44	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.0817	5,040,850.00	Sub-Account	Buy
10:28:44	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.0817	(5,040,850.00)	Sub-Account	Sell
10:53:25	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.5687	(105,687.00)	Sub-Account	Sell
10:53:25	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.5687	105,687.00	Client	Buy
10:53:45	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0950	50,475.00	Client	Buy
10:53:45	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0950	(50,475.00)	Client	Sell
10:59:40	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0950	50,475.00	Client	Buy
10:59:40	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0950	(50,475.00)	Sub-Account	Sell
11:00:54	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	10.1001	(50,500,500.00)	Member	Sell
11:21:50	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.0500	100,500.00	Sub-Account	Buy
11:21:50	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.0500	(100,500.00)	Sub-Account	Sell
11:22:09	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0251	50,125.50	Sub-Account	Buy
11:22:09	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0251	(50,125.50)	Client	Sell
11:28:53	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0500	50,250.00	Client	Buy
11:28:53	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0500	(50,250.00)	Sub-Account	Sell
11:28:57	\$ / R 12-Dec-08	Currency Future	1	1,000	485	485,000	10.0500	(4,874,250.00)	Sub-Account	Sell
11:28:57	\$ / R 12-Dec-08	Currency Future	1	1,000	485	485,000	10.0500	4,874,250.00	Sub-Account	Buy
12:10:16	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9900	49,950.00	Client	Buy
12:10:16	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9900	(49,950.00)	Client	Sell
12:10:28	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	9.9900	(39,960.00)	Client	Sell
12:10:28	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	9.9900	39,960.00	Client	Buy
12:15:12	\$ / R 12-Dec-08	Currency Future	1	1,000	5,000	5,000,000	10.1001	50,500,500.00	Client	Buy
12:15:35	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.0927	(504,635.00)	Client	Sell
12:15:49	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.0227	(501,135.00)	Client	Sell
12:44:06	\$ / R 12-Dec-08	Currency Future	1	1,000	91	91,000	9.9900	(909,090.00)	Sub-Account	Sell
12:44:06	\$ / R 12-Dec-08	Currency Future	1	1,000	91	91,000	9.9900	909,090.00	Client	Buy
12:44:30	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9400	(49,700.00)	Client	Sell
12:44:30	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9400	49,700.00	Client	Buy
12:49:30	\$ / R 12-Dec-08	Currency Future	1	1,000	95	95,000	9.9400	944,300.00	Client	Buy
12:49:30	\$ / R 12-Dec-08	Currency Future	1	1,000	95	95,000	9.9400	(944,300.00)	Sub-Account	Sell
12:57:46	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	9.9400	(9,940.00)	Client	Sell
12:57:46	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	9.9400	9,940.00	Client	Buy
13:01:03	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	9.9700	9,970.00	Client	Buy
13:01:03	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	9.9700	(9,970.00)	Client	Sell
13:20:11	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9700	(49,850.00)	Client	Sell
13:20:11	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9700	49,850.00	Sub-Account	Buy
13:24:53	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	9.9978	4,998,900.00	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
13:24:53	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	9.9978	(4,998,900.00)	Sub-Account	Sell
13:28:15	\$ / R 12-Dec-08	Currency Future	1	1,000	495	495,000	9.9883	(4,944,208.50)	Sub-Account	Sell
13:28:15	\$ / R 12-Dec-08	Currency Future	1	1,000	495	495,000	9.9883	4,944,208.50	Sub-Account	Buy
14:00:41	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0167	50,083.50	Client	Buy
14:00:41	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0167	(50,083.50)	Sub-Account	Sell
14:00:56	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0167	50,083.50	Client	Buy
14:00:56	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0167	(50,083.50)	Sub-Account	Sell
14:42:33	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	9.9882	399,528.00	Client	Buy
14:42:33	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	9.9882	(399,528.00)	Sub-Account	Sell
14:50:04	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	9.9637	(24,909,250.00)	Member	Sell
14:58:20	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	9.9637	24,909,250.00	Client	Buy
16:12:11	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9700	49,850.00	Client	Buy
16:12:11	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9700	(49,850.00)	Client	Sell
16:12:42	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9700	49,850.00	Client	Buy
16:12:42	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9700	(49,850.00)	Client	Sell
16:19:09	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9760	(49,880.00)	Client	Sell
16:19:09	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9760	49,880.00	Sub-Account	Buy
16:21:45	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9860	49,930.00	Sub-Account	Buy
16:21:45	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9860	(49,930.00)	Client	Sell
16:37:37	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9961	(49,980.50)	Client	Sell
16:37:37	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9961	49,980.50	Client	Buy
16:37:52	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9961	49,980.50	Client	Buy
16:37:52	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9961	(49,980.50)	Client	Sell
16:51:38	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0000	50,000.00	Client	Buy
16:51:38	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0000	(50,000.00)	Client	Sell
16:51:43	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0000	50,000.00	Client	Buy
16:51:43	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.0000	(50,000.00)	Client	Sell
Total for \$ / R Currency Future			51		12,067	12,067,000		121,360,477.20		

11:44:47	£ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	15.8201	(15,820.10)	Sub-Account	Sell
11:44:47	£ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	15.8201	15,820.10	Client	Buy
12:07:45	£ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	15.7201	15,720.10	Client	Buy
12:07:45	£ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	15.7201	(15,720.10)	Sub-Account	Sell
15:57:20	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	16.0759	(80,379.50)	Sub-Account	Sell
15:57:20	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	16.0759	80,379.50	Client	Buy
16:10:18	£ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	15.6850	(78,425.00)	Sub-Account	Sell
16:10:18	£ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	15.6850	78,425.00	Client	Buy
16:11:04	£ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	15.6659	(15,665.90)	Sub-Account	Sell
16:11:04	£ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	15.6659	15,665.90	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
Total for £ / R Currency Future			5		13	13,000		206,010.60		
10:50:53	€ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	13.1991	329,977.50	Sub-Account	Buy
10:50:53	€ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	13.1991	(329,977.50)	Client	Sell
Total for € / R Currency Future			1		25	25,000		329,977.50		
Grand Total for all Instruments			57		12,105	12,105,000		121,896,465.30		