

Currency Futures Matched Trades

Report for 25/09/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:11:07	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.2420	82,420.00	Sub-Account	Buy
09:11:07	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.2420	(82,420.00)	Client	Sell
09:31:03	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.2584	1,651,680.00	Member	Buy
09:34:48	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	8.2584	(1,651,680.00)	Member	Sell
09:48:36	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2900	(8,290.00)	Client	Sell
09:48:36	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2900	8,290.00	Sub-Account	Buy
09:55:41	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2999	(8,299.90)	Client	Sell
09:55:41	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2999	8,299.90	Client	Buy
10:08:40	\$ / R 12-Dec-08	Currency Future	1	1,000	45	45,000	8.2862	372,879.00	Sub-Account	Buy
10:08:40	\$ / R 12-Dec-08	Currency Future	1	1,000	45	45,000	8.2862	(372,879.00)	Client	Sell
10:11:57	\$ / R 12-Dec-08	Currency Future	1	1,000	112	112,000	8.2950	(929,040.00)	Client	Sell
10:11:57	\$ / R 12-Dec-08	Currency Future	1	1,000	112	112,000	8.2950	929,040.00	Sub-Account	Buy
10:13:05	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.3000	83,000.00	Client	Buy
10:13:05	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.3000	(83,000.00)	Client	Sell
10:24:45	\$ / R 12-Dec-08	Currency Future	1	1,000	29	29,000	8.2832	(240,212.80)	Client	Sell
10:24:45	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2860	8,286.00	Client	Buy
10:24:45	\$ / R 12-Dec-08	Currency Future	1	1,000	29	29,000	8.2832	240,212.80	Sub-Account	Buy
10:24:45	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2860	(8,286.00)	Client	Sell
10:26:34	\$ / R 12-Dec-08	Currency Future	1	1,000	400	400,000	8.2986	3,319,440.00	Member	Buy
10:34:07	\$ / R 12-Dec-08	Currency Future	1	1,000	90	90,000	8.3090	747,810.00	Member	Buy
10:42:17	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.3100	(83,100.00)	Client	Sell
10:42:17	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.3100	8,310.00	Sub-Account	Buy
10:42:17	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.3100	8,310.00	Sub-Account	Buy
10:42:17	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.3100	(8,310.00)	Client	Sell
10:42:17	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.3100	(8,310.00)	Client	Sell
10:42:17	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.3100	83,100.00	Sub-Account	Buy
10:56:28	\$ / R 12-Dec-08	Currency Future	1	1,000	83	83,000	8.2295	(683,048.50)	Client	Sell
10:56:28	\$ / R 12-Dec-08	Currency Future	1	1,000	83	83,000	8.2295	683,048.50	Client	Buy
10:58:08	\$ / R 12-Dec-08	Currency Future	1	1,000	75	75,000	8.3000	622,500.00	Member	Buy
11:13:05	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2960	8,296.00	Client	Buy
11:13:05	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2960	(8,296.00)	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
11:17:23	\$ / R 12-Dec-08	Currency Future	1	1,000	39	39,000	8.2868	(323,185.20)	Client	Sell
11:17:23	\$ / R 12-Dec-08	Currency Future	1	1,000	39	39,000	8.2868	323,185.20	Sub-Account	Buy
11:42:43	\$ / R 12-Dec-08	Currency Future	1	1,000	112	112,000	8.2778	927,113.60	Member	Buy
12:46:32	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	8.3100	(49,860.00)	Client	Sell
12:46:32	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	8.3100	49,860.00	Sub-Account	Buy
12:47:21	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.3114	8,311.40	Sub-Account	Buy
12:47:21	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.3114	(8,311.40)	Client	Sell
12:55:33	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.3200	41,600.00	Sub-Account	Buy
12:55:33	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.3200	(41,600.00)	Client	Sell
12:56:18	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	8.3250	(208,125.00)	Client	Sell
12:56:18	\$ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	8.3250	208,125.00	Sub-Account	Buy
12:58:26	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	8.3185	(2,495,550.00)	Client	Sell
12:58:26	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	8.3185	2,495,550.00	Sub-Account	Buy
13:02:40	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.3107	83,107.00	Sub-Account	Buy
13:02:40	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.3107	(83,107.00)	Client	Sell
13:39:24	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.3360	16,672.00	Sub-Account	Buy
13:39:24	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.3360	(16,672.00)	Client	Sell
13:48:43	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	8.3400	(66,720.00)	Client	Sell
13:48:43	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	8.3400	66,720.00	Sub-Account	Buy
14:04:41	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.2957	41,478.50	Sub-Account	Buy
14:04:41	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	8.2957	(41,478.50)	Sub-Account	Sell
14:09:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.4800	(84,800.00)	Sub-Account	Sell
14:09:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	8.4800	84,800.00	Client	Buy
14:11:14	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.2905	24,871.50	Client	Buy
14:11:14	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.2905	(24,871.50)	Sub-Account	Sell
14:11:49	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.2888	16,577.60	Client	Buy
14:11:49	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.2888	(16,577.60)	Sub-Account	Sell
14:19:25	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.2900	24,870.00	Member	Buy
14:19:25	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	8.2900	(24,870.00)	Client	Sell
14:19:32	\$ / R 12-Dec-08	Currency Future	1	1,000	197	197,000	8.2930	(1,633,721.00)	Sub-Account	Sell
14:19:32	\$ / R 12-Dec-08	Currency Future	1	1,000	197	197,000	8.2930	1,633,721.00	Member	Buy
14:21:29	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2850	8,285.00	Client	Buy
14:21:29	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2850	(8,285.00)	Sub-Account	Sell
14:21:48	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2800	(8,280.00)	Sub-Account	Sell
14:21:48	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2800	8,280.00	Client	Buy
14:27:00	\$ / R 12-Dec-08	Currency Future	1	1,000	70	70,000	8.3100	(581,700.00)	Member	Sell
14:45:28	\$ / R 12-Dec-08	Currency Future	1	1,000	70	70,000	8.3100	581,700.00	Member	Buy
15:12:37	\$ / R 12-Dec-08	Currency Future	1	1,000	114	114,000	8.2918	945,265.20	Member	Buy
15:13:24	\$ / R 12-Dec-08	Currency Future	1	1,000	62	62,000	8.3193	515,796.60	Member	Buy
15:14:30	\$ / R 12-Dec-08	Currency Future	1	1,000	79	79,000	8.3020	655,858.00	Member	Buy
15:14:59	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2851	8,285.10	Member	Buy
15:22:05	\$ / R 12-Dec-08	Currency Future	1	1,000	90	90,000	8.3090	(747,810.00)	Client	Sell
15:22:24	\$ / R 12-Dec-08	Currency Future	1	1,000	400	400,000	8.2986	(3,319,440.00)	Client	Sell
15:22:40	\$ / R 12-Dec-08	Currency Future	1	1,000	75	75,000	8.3000	(622,500.00)	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
15:22:57	\$ / R 12-Dec-08	Currency Future	1	1,000	112	112,000	8.2778	(927,113.60)	Client	Sell
15:23:10	\$ / R 12-Dec-08	Currency Future	1	1,000	114	114,000	8.2918	(945,265.20)	Client	Sell
15:23:24	\$ / R 12-Dec-08	Currency Future	1	1,000	62	62,000	8.3193	(515,796.60)	Client	Sell
15:23:37	\$ / R 12-Dec-08	Currency Future	1	1,000	79	79,000	8.3020	(655,858.00)	Client	Sell
15:24:01	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2851	(8,285.10)	Client	Sell
15:57:59	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.2283	(82,283.00)	Sub-Account	Sell
15:57:59	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	8.2283	82,283.00	Sub-Account	Buy
16:35:44	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2679	8,267.90	Client	Buy
16:35:44	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	8.2679	(8,267.90)	Sub-Account	Sell

Total for \$ / R Currency Future 42 2,137 2,137,000 17,725,505.80

09:07:21	£ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	15.5496	388,740.00	Sub-Account	Buy
09:07:21	£ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	15.5496	(388,740.00)	Client	Sell
10:42:18	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.4200	154,200.00	Sub-Account	Buy
10:42:18	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.4200	(154,200.00)	Client	Sell
13:13:15	£ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	15.4200	30,840.00	Client	Buy
13:13:15	£ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	15.4200	(30,840.00)	Sub-Account	Sell
15:56:23	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	15.7541	(15,754.10)	Sub-Account	Sell
15:56:23	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	15.7541	15,754.10	Client	Buy

Total for £ / R Currency Future 4 38 38,000 589,534.10

10:18:47	€ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	12.2000	48,800.00	Sub-Account	Buy
10:18:47	€ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	12.2000	(48,800.00)	Client	Sell
13:02:20	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	12.1883	(97,506.40)	Client	Sell
13:02:20	€ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	12.1883	97,506.40	Sub-Account	Buy
13:02:20	€ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	12.2300	(24,460.00)	Client	Sell
13:02:20	€ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	12.2300	24,460.00	Client	Buy
13:44:53	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.2617	61,308.50	Client	Buy
13:44:53	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.2617	(61,308.50)	Sub-Account	Sell
13:49:42	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.2789	61,394.50	Client	Buy
13:49:42	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.2789	(61,394.50)	Sub-Account	Sell
14:00:04	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.2300	(61,150.00)	Sub-Account	Sell
14:00:04	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.2300	61,150.00	Client	Buy
14:12:07	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.2000	61,000.00	Client	Buy
14:12:07	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.2000	(61,000.00)	Sub-Account	Sell
15:51:48	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.1555	60,777.50	Client	Buy
15:51:48	€ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	12.1555	(60,777.50)	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			8		39	39,000		476,396.90		
Grand Total for all Instruments			54		2,214	2,214,000		18,791,436.80		