

Currency Futures Matched Trades

Report for 28/07/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:09:30	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8330	(78,330.00)	Sub-Account	Sell
09:09:30	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8330	78,330.00	Client	Buy
09:55:49	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6325	22,897.50	Member	Buy
09:55:49	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6325	(22,897.50)	Client	Sell
10:20:32	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8330	78,330.00	Client	Buy
10:20:32	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.8330	(78,330.00)	Sub-Account	Sell
12:06:56	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.6320	7,632.00	Client	Buy
12:06:56	\$ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	7.6320	(7,632.00)	Client	Sell
12:19:54	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9900	(399,500.00)	Sub-Account	Sell
12:19:54	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9900	399,500.00	Client	Buy
12:19:54	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9900	(399,500.00)	Sub-Account	Sell
12:19:54	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9900	399,500.00	Client	Buy
12:23:26	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	7.8275	(62,620.00)	Sub-Account	Sell
12:23:26	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	7.8275	62,620.00	Client	Buy
13:00:31	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8000	(156,000.00)	Client	Sell
13:00:31	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.8000	156,000.00	Client	Buy
13:02:26	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6580	(382,900.00)	Sub-Account	Sell
13:02:26	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6580	382,900.00	Client	Buy
13:02:26	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6580	(382,900.00)	Sub-Account	Sell
13:02:26	\$ / R 15-Sep-08	Currency Future	1	1,000	50	50,000	7.6580	382,900.00	Client	Buy
13:02:57	\$ / R 15-Sep-08	Currency Future	1	1,000	130	130,000	7.6580	(995,540.00)	Sub-Account	Sell
13:02:57	\$ / R 15-Sep-08	Currency Future	1	1,000	130	130,000	7.6580	995,540.00	Client	Buy
13:28:23	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6400	(76,400.00)	Sub-Account	Sell
13:28:23	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6400	76,400.00	Client	Buy
13:28:23	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6400	(76,400.00)	Sub-Account	Sell
13:28:23	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6400	76,400.00	Client	Buy
13:48:24	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6200	(22,860.00)	Sub-Account	Sell
13:48:24	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.6200	22,860.00	Client	Buy
14:01:37	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.7820	(155,640.00)	Sub-Account	Sell
14:01:37	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.7820	155,640.00	Client	Buy
14:29:32	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.7800	(77,800.00)	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
14:29:32	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.7800	77,800.00	Client	Buy
14:34:41	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.7800	77,800.00	Client	Buy
14:34:41	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.7800	(77,800.00)	Sub-Account	Sell
14:35:43	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.7800	77,800.00	Client	Buy
14:35:43	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.7800	(77,800.00)	Sub-Account	Sell
14:37:20	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.7800	155,600.00	Client	Buy
14:37:20	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	7.7800	(155,600.00)	Sub-Account	Sell
14:37:40	\$ / R 15-Sep-08	Currency Future	1	1,000	11	11,000	7.6005	83,605.50	Client	Buy
14:37:40	\$ / R 15-Sep-08	Currency Future	1	1,000	11	11,000	7.6005	(83,605.50)	Sub-Account	Sell
14:37:46	\$ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	7.6001	53,200.70	Client	Buy
14:37:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6000	(76,000.00)	Sub-Account	Sell
14:37:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6000	76,000.00	Client	Buy
14:37:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6000	(76,000.00)	Sub-Account	Sell
14:37:46	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6000	76,000.00	Client	Buy
14:37:46	\$ / R 15-Sep-08	Currency Future	1	1,000	7	7,000	7.6001	(53,200.70)	Sub-Account	Sell
14:38:16	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.6011	(1,520,220.00)	Member	Sell
14:38:16	\$ / R 15-Sep-08	Currency Future	1	1,000	200	200,000	7.6011	1,520,220.00	Client	Buy
14:40:21	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.7800	(77,800.00)	Sub-Account	Sell
14:40:21	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	7.7800	77,800.00	Client	Buy
14:41:13	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.7800	(389,000.00)	Sub-Account	Sell
14:41:13	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	7.7800	389,000.00	Client	Buy
15:08:13	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9780	398,900.00	Client	Buy
15:08:13	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	7.9780	(398,900.00)	Sub-Account	Sell
15:27:44	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6288	(76,288.00)	Member	Sell
15:52:33	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.6288	76,288.00	Member	Buy
Total for \$ / R Currency Future			28		833	833,000		6,437,463.70		

12:45:01	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6205	(781,025.00)	Sub-Account	Sell
12:45:01	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6205	(781,025.00)	Sub-Account	Sell
12:45:01	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6205	781,025.00	Sub-Account	Buy
12:45:01	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6205	781,025.00	Sub-Account	Buy
12:46:18	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6490	782,450.00	Sub-Account	Buy
12:46:18	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6490	(782,450.00)	Sub-Account	Sell
13:05:11	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6490	782,450.00	Member	Buy
13:07:39	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6490	(782,450.00)	Member	Sell
13:49:16	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6000	780,000.00	Sub-Account	Buy
13:49:16	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6000	(780,000.00)	Sub-Account	Sell
13:49:17	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6000	(780,000.00)	Sub-Account	Sell
13:49:17	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.6000	780,000.00	Sub-Account	Buy
13:53:54	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.3430	(767,150.00)	Sub-Account	Sell
13:53:54	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.3430	767,150.00	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
13:56:01	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.3430	767,150.00	Client	Buy
13:56:01	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.3430	(767,150.00)	Sub-Account	Sell
Total for £ / R Currency Future			8		400	400,000		6,221,250.00		
09:20:45	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	12.1700	121,700.00	Sub-Account	Buy
09:20:45	€ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	12.1700	(121,700.00)	Client	Sell
12:46:52	€ / R 15-Sep-08	Currency Future	1	1,000	28	28,000	11.9920	(335,776.00)	Sub-Account	Sell
12:46:52	€ / R 15-Sep-08	Currency Future	1	1,000	28	28,000	11.9920	335,776.00	Client	Buy
13:40:21	€ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	11.9720	35,916.00	Client	Buy
13:40:21	€ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	11.9720	(35,916.00)	Sub-Account	Sell
13:58:45	€ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	12.8500	(385,500.00)	Sub-Account	Sell
13:58:45	€ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	12.8500	385,500.00	Client	Buy
14:59:26	€ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	12.8500	(385,500.00)	Client	Sell
15:01:01	€ / R 15-Sep-08	Currency Future	1	1,000	30	30,000	12.8500	385,500.00	Member	Buy
Total for € / R Currency Future			5		101	101,000		1,264,392.00		
Grand Total for all Instruments			41		1,334	1,334,000		13,923,105.70		