

Currency Futures Matched Trades

Report for 27/08/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:31:04	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.0220	16,044.00	Sub-Account	Buy
09:31:04	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	8.0220	(16,044.00)	Sub-Account	Sell
09:47:44	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	8.1880	(1,637,600.00)	Member	Sell
09:48:33	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	8.1880	1,637,600.00	Client	Buy
10:08:24	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8280	(23,484.00)	Sub-Account	Sell
10:08:24	\$ / R 15-Sep-08	Currency Future	1	1,000	3	3,000	7.8280	23,484.00	Client	Buy
11:34:25	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9990	799,900.00	Sub-Account	Buy
11:34:25	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9990	(799,900.00)	Client	Sell
13:12:26	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0135	(801,350.00)	Sub-Account	Sell
13:12:26	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	8.0135	801,350.00	Client	Buy
14:13:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.1700	(40,850.00)	Sub-Account	Sell
14:13:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.1700	40,850.00	Client	Buy
14:21:52	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9900	799,000.00	Client	Buy
14:21:52	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	7.9900	(799,000.00)	Sub-Account	Sell
16:01:33	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.1600	(40,800.00)	Sub-Account	Sell
16:01:33	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	8.1600	40,800.00	Client	Buy
16:45:21	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8055	(7,805,500.00)	Client	Sell
16:45:21	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8055	7,805,500.00	Member	Buy
16:56:50	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8140	(78,140.00)	Sub-Account	Sell
16:56:50	\$ / R 15-Sep-08	Currency Future	1	1,000	10	10,000	7.8140	78,140.00	Client	Buy
Total for \$ / R Currency Future			10		1,525	1,525,000		12,042,668.00		

09:12:02	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.3915	(14,391.50)	Client	Sell
09:12:02	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.3915	14,391.50	Sub-Account	Buy
09:12:42	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.4580	14,458.00	Client	Buy
09:12:42	£ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	14.4580	(14,458.00)	Sub-Account	Sell
16:04:11	£ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	14.2990	(57,196.00)	Client	Sell
16:04:11	£ / R 15-Sep-08	Currency Future	1	1,000	4	4,000	14.2990	57,196.00	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
Total for £ / R Currency Future			3		6	6,000		86,045.50		
09:46:52	€ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	11.4875	1,723,125.00	Member	Buy
09:47:38	€ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	11.4875	(1,723,125.00)	Client	Sell
11:18:02	€ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	11.8940	(23,788.00)	Client	Sell
11:18:02	€ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	11.8940	23,788.00	Sub-Account	Buy
Total for € / R Currency Future			2		152	152,000		1,746,913.00		
Grand Total for all Instruments			15		1,683	1,683,000		13,875,626.50		