



Currency Futures Matched Trades

Report for 15/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:54:52	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6100	(530,500.00)	Member	Sell
08:56:35	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6100	530,500.00	Member	Buy
08:57:58	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.4083	(520,415.00)	Sub-Account	Sell
08:57:58	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.4083	520,415.00	Sub-Account	Buy
09:00:58	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3750	10,375,000.00	Member	Buy
09:00:58	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3750	(10,375,000.00)	Client	Sell
09:06:34	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2654	5,132,700.00	Member	Buy
09:06:52	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2684	5,134,200.00	Member	Buy
09:07:53	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2804	5,140,200.00	Member	Buy
09:14:03	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.3876	83,100.80	Member	Buy
09:21:48	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.3876	(83,100.80)	Client	Sell
09:21:51	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.3800	311,400.00	Client	Buy
09:21:51	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.3800	(311,400.00)	Sub-Account	Sell
09:25:14	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	10.3933	187,079.40	Client	Buy
09:25:14	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	10.3933	(187,079.40)	Sub-Account	Sell
09:27:41	\$ / R 16-Mar-09	Currency Future	1	1,000	73	73,000	10.3700	(757,010.00)	Sub-Account	Sell
09:27:41	\$ / R 16-Mar-09	Currency Future	1	1,000	73	73,000	10.3700	757,010.00	Client	Buy
09:27:50	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2684	(5,134,200.00)	Client	Sell
09:28:05	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2654	(5,132,700.00)	Client	Sell
09:28:26	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2804	(5,140,200.00)	Client	Sell
09:53:49	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3733	(207,466.00)	Client	Sell
09:53:49	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3733	207,466.00	Sub-Account	Buy
10:13:44	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.3567	517,835.00	Member	Buy
10:20:01	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.7669	53,834.50	Sub-Account	Buy
10:20:01	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.7669	(53,834.50)	Client	Sell
10:21:00	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.3500	1,035,000.00	Client	Buy
10:21:00	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.3750	1,037,500.00	Client	Buy
10:25:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3500	103,500.00	Client	Buy
10:25:58	\$ / R 16-Mar-09	Currency Future	1	1,000	44	44,000	10.3500	(455,400.00)	Sub-Account	Sell
10:25:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3500	(103,500.00)	Sub-Account	Sell
10:25:58	\$ / R 16-Mar-09	Currency Future	1	1,000	44	44,000	10.3500	455,400.00	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
10:57:19	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.7553	(53,776.50)	Client	Sell
10:57:19	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	10.7553	32,265.90	Sub-Account	Buy
10:57:19	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.7553	53,776.50	Sub-Account	Buy
10:57:19	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	10.7553	(32,265.90)	Client	Sell
11:00:27	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.3750	(1,037,500.00)	Member	Sell
11:01:04	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.3500	(1,035,000.00)	Member	Sell
11:02:32	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.5985	10,598.50	Client	Buy
11:02:32	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.5985	(10,598.50)	Sub-Account	Sell
12:59:23	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.3567	(517,835.00)	Client	Sell
13:14:37	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3623	(5,181,150.00)	Member	Sell
13:15:06	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3623	(5,181,150.00)	Member	Sell
13:15:42	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3633	(10,363,300.00)	Member	Sell
14:12:11	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3623	5,181,150.00	Client	Buy
14:12:52	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3623	5,181,150.00	Client	Buy
14:13:19	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3633	10,363,300.00	Client	Buy
14:26:08	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	10.3100	(195,890.00)	Client	Sell
14:26:08	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	10.3100	195,890.00	Sub-Account	Buy
14:52:28	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3503	(10,350,300.00)	Member	Sell
15:00:14	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	10.3643	(20,728,600.00)	Member	Sell
15:18:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3503	10,350,300.00	Client	Buy
15:33:03	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	10.3643	20,728,600.00	Client	Buy
15:41:46	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.2359	(30,707.70)	Sub-Account	Sell
15:41:46	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.2359	30,707.70	Client	Buy
15:42:58	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	10.1970	30,591,000.00	Member	Buy
15:49:23	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1614	(304,842.00)	Client	Sell
15:49:23	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1614	304,842.00	Sub-Account	Buy
15:49:32	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1614	(304,842.00)	Client	Sell
15:49:32	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1614	304,842.00	Sub-Account	Buy
15:56:18	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.1689	203,378.00	Sub-Account	Buy
15:56:18	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.1689	(203,378.00)	Sub-Account	Sell
16:08:32	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	10.1970	(30,591,000.00)	Client	Sell
16:21:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1924	50,962.00	Sub-Account	Buy
16:21:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1924	(50,962.00)	Client	Sell
16:21:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2000	10,200.00	Sub-Account	Buy
16:21:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2000	(10,200.00)	Client	Sell
16:39:56	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2544	(102,544.00)	Sub-Account	Sell
16:39:56	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2544	102,544.00	Client	Buy
Total for \$ / R Currency Future			34		11,185	11,185,000		115,277,647.30		

09:52:39	£ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	15.1452	(60,580.80)	Client	Sell
09:52:39	£ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	15.1452	60,580.80	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
10:42:49	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.0800	754,000.00	Sub-Account	Buy
10:42:49	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.0800	(754,000.00)	Sub-Account	Sell
15:52:04	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	14.9144	4,474,320.00	Member	Buy
16:32:24	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	14.9144	(4,474,320.00)	Client	Sell
Total for £ / R Currency Future			3		354	354,000		5,288,900.80		
10:19:00	€ / R 16-Mar-09	Currency Future	1	1,000	23	23,000	13.6301	(313,492.30)	Client	Sell
10:19:00	€ / R 16-Mar-09	Currency Future	1	1,000	23	23,000	13.6301	313,492.30	Sub-Account	Buy
14:54:36	€ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	13.4490	941,430.00	Member	Buy
15:17:49	€ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	13.4490	(941,430.00)	Client	Sell
15:51:58	€ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	13.4130	(938,910.00)	Member	Sell
16:08:57	€ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	13.4130	938,910.00	Client	Buy
Total for € / R Currency Future			3		163	163,000		2,193,832.30		
Grand Total for all Instruments			40		11,702	11,702,000		122,760,380.40		