

Currency Futures Matched Trades

Report for 21/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:00:20	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4285	417,140.00	Sub-Account	Buy
09:00:20	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4285	(417,140.00)	Sub-Account	Sell
09:03:15	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.3985	155,977.50	Client	Buy
09:03:15	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.3985	(155,977.50)	Sub-Account	Sell
09:05:01	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.3985	83,188.00	Client	Buy
09:05:01	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.3985	(83,188.00)	Sub-Account	Sell
09:19:29	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.4085	520,425.00	Sub-Account	Buy
09:19:29	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.4085	(520,425.00)	Sub-Account	Sell
09:23:32	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.3800	(72,660.00)	Sub-Account	Sell
09:23:32	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.3800	72,660.00	Client	Buy
09:34:39	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.3614	518,070.00	Member	Buy
09:50:51	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	10.7600	32,280.00	Client	Buy
09:50:51	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	10.7600	(32,280.00)	Sub-Account	Sell
09:54:56	\$ / R 16-Mar-09	Currency Future	1	1,000	42	42,000	10.4735	439,887.00	Member	Buy
09:54:56	\$ / R 16-Mar-09	Currency Future	1	1,000	42	42,000	10.4735	(439,887.00)	Client	Sell
09:55:41	\$ / R 16-Mar-09	Currency Future	1	1,000	42	42,000	10.4735	(439,887.00)	Member	Sell
09:55:41	\$ / R 16-Mar-09	Currency Future	1	1,000	42	42,000	10.4735	439,887.00	Client	Buy
09:57:13	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3175	(5,158,750.00)	Client	Sell
09:57:13	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3175	5,158,750.00	Member	Buy
10:16:35	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3600	(103,600.00)	Sub-Account	Sell
10:16:35	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3600	103,600.00	Client	Buy
10:35:29	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3436	(103,436.00)	Client	Sell
10:35:29	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3436	103,436.00	Sub-Account	Buy
10:51:22	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.7836	43,134.40	Client	Buy
10:51:22	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.7836	(43,134.40)	Sub-Account	Sell
10:55:36	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.7686	(43,074.40)	Sub-Account	Sell
10:55:36	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.7686	43,074.40	Client	Buy
11:17:11	\$ / R 16-Mar-09	Currency Future	1	1,000	1,714	1,714,000	10.3366	17,716,932.40	Member	Buy
11:29:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.8030	(54,015.00)	Sub-Account	Sell
11:29:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.8030	54,015.00	Client	Buy
11:39:21	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4385	(5,219,250.00)	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
11:39:21	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4385	5,219,250.00	Sub-Account	Buy
11:41:06	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4385	(5,219,250.00)	Sub-Account	Sell
11:41:06	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4385	5,219,250.00	Sub-Account	Buy
11:44:22	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4200	5,210,000.00	Sub-Account	Buy
11:44:22	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4200	(5,210,000.00)	Sub-Account	Sell
12:23:41	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4719	5,235,950.00	Sub-Account	Buy
12:23:41	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4719	(5,235,950.00)	Member	Sell
12:49:19	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4500	20,900.00	Client	Buy
12:49:19	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4500	(20,900.00)	Member	Sell
12:57:21	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4439	(10,443.90)	Member	Sell
12:57:21	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4439	10,443.90	Client	Buy
13:08:06	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4288	(20,857.60)	Member	Sell
13:08:06	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4288	20,857.60	Sub-Account	Buy
13:41:53	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4006	(10,400.60)	Client	Sell
13:41:53	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4006	10,400.60	Member	Buy
13:51:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4132	(10,413.20)	Client	Sell
13:51:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4132	10,413.20	Member	Buy
13:54:34	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4125	10,412,500.00	Member	Buy
14:19:59	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3545	10,354,500.00	Member	Buy
14:20:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3576	10,357,600.00	Member	Buy
14:23:12	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4400	10,440.00	Client	Buy
14:23:12	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4400	(10,440.00)	Client	Sell
14:23:12	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4400	10,440.00	Client	Buy
14:23:12	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4400	(10,440.00)	Client	Sell
14:23:30	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.4400	62,640.00	Client	Buy
14:23:30	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.4000	(41,600.00)	Sub-Account	Sell
14:23:30	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.4400	(62,640.00)	Sub-Account	Sell
14:23:30	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.4000	41,600.00	Client	Buy
14:23:51	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3781	(103,781.00)	Member	Sell
14:24:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3781	103,781.00	Member	Buy
14:27:39	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.3500	(310,500.00)	Sub-Account	Sell
14:27:39	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.3500	310,500.00	Client	Buy
14:27:43	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3500	(103,500.00)	Sub-Account	Sell
14:27:43	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3500	103,500.00	Client	Buy
14:27:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3306	(103,306.00)	Sub-Account	Sell
14:27:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3306	103,306.00	Member	Buy
14:28:32	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4700	104,700.00	Member	Buy
14:28:32	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4700	(104,700.00)	Client	Sell
14:28:42	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3606	10,360.60	Client	Buy
14:28:42	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3606	(10,360.60)	Member	Sell
14:28:57	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3182	10,318,200.00	Member	Buy
14:29:14	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3182	10,318,200.00	Member	Buy
14:29:33	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3142	10,314,200.00	Member	Buy
14:30:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3531	10,353.10	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
14:30:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3531	(10,353.10)	Member	Sell
14:48:22	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4125	(10,412,500.00)	Client	Sell
14:49:18	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3576	(10,357,600.00)	Client	Sell
14:49:50	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3545	(10,354,500.00)	Client	Sell
14:50:12	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3182	(10,318,200.00)	Client	Sell
14:50:24	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3182	(10,318,200.00)	Client	Sell
14:50:43	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3142	(10,314,200.00)	Client	Sell
15:36:58	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.3575	258,937.50	Member	Buy
16:15:53	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3500	103,500.00	Client	Buy
16:15:53	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3500	(103,500.00)	Sub-Account	Sell
16:22:22	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3400	(10,340.00)	Member	Sell
16:22:22	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3450	(10,345.00)	Member	Sell
16:22:22	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3450	10,345.00	Client	Buy
16:22:22	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3400	10,340.00	Client	Buy
16:23:02	\$ / R 16-Mar-09	Currency Future	1	1,000	45	45,000	10.3260	464,670.00	Client	Buy
16:23:02	\$ / R 16-Mar-09	Currency Future	1	1,000	45	45,000	10.3260	(464,670.00)	Client	Sell
16:34:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1,714	1,714,000	10.3366	(17,716,932.40)	Client	Sell
16:35:03	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.3575	(258,937.50)	Client	Sell
16:36:02	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.3614	(518,070.00)	Client	Sell
16:46:13	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.3100	(82,480.00)	Member	Sell
16:46:13	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.3100	82,480.00	Client	Buy
16:48:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3000	103,000.00	Client	Buy
16:48:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3000	(103,000.00)	Member	Sell
16:49:37	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	10.2800	(822,400.00)	Member	Sell
16:49:37	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	10.2800	822,400.00	Client	Buy
16:52:04	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.1800	(203,600.00)	Sub-Account	Sell
16:52:04	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.1800	203,600.00	Client	Buy
16:54:49	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2598	(25,649,500.00)	Member	Sell
16:55:36	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2598	25,649,500.00	Client	Buy
16:55:41	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.4697	(5,234,850.00)	Member	Sell
16:58:10	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.4697	5,234,850.00	Client	Buy
Total for \$ / R Currency Future			53		13,795	13,795,000		142,750,365.20		

09:23:24	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	14.4000	1,440,000.00	Sub-Account	Buy
09:23:24	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	14.4000	(1,440,000.00)	Sub-Account	Sell
09:23:32	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	14.3900	1,439,000.00	Sub-Account	Buy
09:23:32	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	14.3900	(1,439,000.00)	Sub-Account	Sell
09:24:06	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	14.3690	1,436,900.00	Sub-Account	Buy
09:24:06	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	14.3690	(1,436,900.00)	Sub-Account	Sell
09:50:25	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.3500	71,750.00	Client	Buy
09:50:25	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.3500	(71,750.00)	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
10:01:41	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.3400	71,700.00	Client	Buy
10:01:41	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.3400	(71,700.00)	Sub-Account	Sell
10:07:10	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.3000	(71,500.00)	Sub-Account	Sell
10:07:10	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.3000	71,500.00	Client	Buy
10:40:58	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.3000	(143,000.00)	Sub-Account	Sell
10:40:58	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.3000	143,000.00	Client	Buy
10:41:08	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.2592	(142,592.00)	Member	Sell
10:41:23	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.2592	142,592.00	Member	Buy
14:40:25	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.2768	(71,384.00)	Member	Sell
14:40:25	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.2768	71,384.00	Client	Buy
16:22:40	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.2500	71,250.00	Client	Buy
16:22:40	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.2500	(71,250.00)	Sub-Account	Sell
16:51:04	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	14.2000	(14,200.00)	Member	Sell
16:51:04	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.2000	71,000.00	Client	Buy
16:51:04	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.2000	(71,000.00)	Member	Sell
16:51:04	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	14.2000	14,200.00	Client	Buy
Total for £ / R Currency Future			12		351	351,000		5,044,276.00		

16:37:04	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3230	133,230.00	Member	Buy
16:37:04	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3230	(133,230.00)	Client	Sell
Total for € / R Currency Future			1		10	10,000		133,230.00		

Grand Total for all Instruments			66		14,156	14,156,000		147,927,871.20		