



Currency Futures Matched Trades

Report for 22/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:52:43	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	10.0900	3,027,000.00	Sub-Account	Buy
08:52:43	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	10.0900	(3,027,000.00)	Member	Sell
09:06:06	\$ / R 16-Mar-09	Currency Future	1	1,000	900	900,000	270.9800	243,882,000.00	Member	Buy
09:06:06	\$ / R 16-Mar-09	Currency Future	1	1,000	900	900,000	270.9800	(243,882,000.00)	Client	Sell
09:06:56	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	270.9800	27,098,000.00	Member	Buy
09:06:56	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	270.9800	(27,098,000.00)	Client	Sell
09:08:02	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3190	(51,595.00)	Member	Sell
09:08:42	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1400	(304,200.00)	Member	Sell
09:08:42	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1400	304,200.00	Client	Buy
09:13:12	\$ / R 16-Mar-09	Currency Future	1	1,000	60	60,000	10.1307	(607,842.00)	Member	Sell
09:16:08	\$ / R 16-Mar-09	Currency Future	1	1,000	60	60,000	10.1307	607,842.00	Client	Buy
09:18:50	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3190	51,595.00	Member	Buy
09:18:59	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1400	1,014,000.00	Client	Buy
09:18:59	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1400	(1,014,000.00)	Member	Sell
09:20:39	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.1400	(709,800.00)	Member	Sell
09:20:39	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.1400	709,800.00	Sub-Account	Buy
09:20:42	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1500	507,500.00	Sub-Account	Buy
09:20:42	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1500	(507,500.00)	Sub-Account	Sell
09:20:56	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1726	(5,086,300.00)	Sub-Account	Sell
09:20:56	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1726	5,086,300.00	Sub-Account	Buy
09:22:15	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	10.1828	(814,624.00)	Member	Sell
09:23:15	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1818	(509,090.00)	Sub-Account	Sell
09:23:15	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1818	509,090.00	Client	Buy
09:24:22	\$ / R 16-Mar-09	Currency Future	1	1,000	45	45,000	10.1815	458,167.50	Client	Buy
09:24:22	\$ / R 16-Mar-09	Currency Future	1	1,000	45	45,000	10.1815	(458,167.50)	Sub-Account	Sell
09:28:19	\$ / R 16-Mar-09	Currency Future	1	1,000	360	360,000	10.1590	3,657,240.00	Sub-Account	Buy
09:28:19	\$ / R 16-Mar-09	Currency Future	1	1,000	360	360,000	10.1590	(3,657,240.00)	Sub-Account	Sell
09:28:30	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.1590	(203,180.00)	Sub-Account	Sell
09:28:30	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.1590	203,180.00	Sub-Account	Buy
09:32:36	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1500	(50,750.00)	Member	Sell
09:32:36	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1500	50,750.00	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
09:32:36	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	(101,500.00)	Member	Sell
09:32:36	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	10.1500	(812,000.00)	Member	Sell
09:32:36	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	101,500.00	Client	Buy
09:32:36	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	10.1500	812,000.00	Client	Buy
09:45:35	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1500	50,750.00	Client	Buy
09:45:35	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1500	(50,750.00)	Member	Sell
09:49:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3190	51,595.00	Member	Buy
09:49:29	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3190	(51,595.00)	Member	Sell
09:49:34	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.1699	(81,359.20)	Member	Sell
09:50:27	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1425	(1,014,250.00)	Member	Sell
09:50:27	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1425	1,014,250.00	Client	Buy
09:54:30	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3190	(51,595.00)	Member	Sell
09:54:48	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3190	51,595.00	Member	Buy
09:59:01	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.1699	81,359.20	Client	Buy
10:10:24	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.1890	30,567.00	Client	Buy
10:10:24	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.1890	(30,567.00)	Sub-Account	Sell
10:21:49	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	10.1828	814,624.00	Client	Buy
10:46:07	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	10.5200	(157,800.00)	Sub-Account	Sell
10:46:07	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	10.5200	157,800.00	Client	Buy
10:52:16	\$ / R 16-Mar-09	Currency Future	1	1,000	1,200	1,200,000	10.3870	(12,464,400.00)	Client	Sell
10:55:49	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1685	(25,421,250.00)	Member	Sell
10:55:49	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1685	25,421,250.00	Client	Buy
10:56:47	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1465	10,146,500.00	Member	Buy
11:02:44	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1465	(10,146,500.00)	Member	Sell
11:03:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1265	(10,126,500.00)	Client	Sell
11:03:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1265	10,126,500.00	Member	Buy
11:13:33	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1280	(303,840.00)	Sub-Account	Sell
11:13:33	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1280	303,840.00	Client	Buy
11:13:39	\$ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	10.1250	121,500.00	Client	Buy
11:13:39	\$ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	10.1250	(121,500.00)	Sub-Account	Sell
11:14:15	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1143	(5,057,150.00)	Sub-Account	Sell
11:14:15	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1143	5,057,150.00	Sub-Account	Buy
11:14:59	\$ / R 16-Mar-09	Currency Future	1	1,000	458	458,000	10.1163	(4,633,265.40)	Sub-Account	Sell
11:14:59	\$ / R 16-Mar-09	Currency Future	1	1,000	458	458,000	10.1163	4,633,265.40	Sub-Account	Buy
11:16:40	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1163	(5,058,150.00)	Sub-Account	Sell
11:16:40	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1163	5,058,150.00	Sub-Account	Buy
11:19:30	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1213	5,060,650.00	Sub-Account	Buy
11:19:30	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1213	(5,060,650.00)	Sub-Account	Sell
11:30:22	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1248	5,062,400.00	Sub-Account	Buy
11:30:22	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1248	(5,062,400.00)	Sub-Account	Sell
11:32:10	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.1363	(2,534,075.00)	Sub-Account	Sell
11:32:10	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.1363	2,534,075.00	Sub-Account	Buy
11:33:21	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.1363	(2,534,075.00)	Sub-Account	Sell
11:33:21	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.1363	2,534,075.00	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
11:51:35	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1610	(20,322.00)	Sub-Account	Sell
11:51:35	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1610	20,322.00	Client	Buy
12:25:26	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.2115	(153,172.50)	Sub-Account	Sell
12:25:26	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.2115	153,172.50	Client	Buy
12:26:00	\$ / R 16-Mar-09	Currency Future	1	1,000	1,200	1,200,000	10.2030	12,243,600.00	Client	Buy
12:26:00	\$ / R 16-Mar-09	Currency Future	1	1,000	1,200	1,200,000	10.2030	(12,243,600.00)	Member	Sell
13:10:03	\$ / R 16-Mar-09	Currency Future	1	1,000	1,200	1,200,000	10.3870	12,464,400.00	Member	Buy
14:06:00	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.2100	510,500.00	Client	Buy
14:06:00	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.2100	(510,500.00)	Sub-Account	Sell
16:03:04	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.2390	(307,170.00)	Client	Sell
16:03:04	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.2390	307,170.00	Sub-Account	Buy
16:17:47	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2677	205,354.00	Sub-Account	Buy
16:17:47	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2677	(205,354.00)	Sub-Account	Sell
16:26:59	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2280	(102,280.00)	Client	Sell
16:26:59	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2280	102,280.00	Sub-Account	Buy
16:27:09	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2280	51,140.00	Sub-Account	Buy
16:27:09	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2280	(51,140.00)	Client	Sell

Total for \$ / R Currency Future **46** **12,938** **12,938,000** **392,449,998.60**

09:13:11	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.0521	(702,605.00)	Sub-Account	Sell
09:13:11	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.0521	702,605.00	Sub-Account	Buy
09:32:10	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	14.1373	(4,241,190.00)	Member	Sell
10:54:49	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	14.1373	4,241,190.00	Client	Buy
12:03:33	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	14.1000	(14,100.00)	Client	Sell
12:03:33	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	14.1000	14,100.00	Sub-Account	Buy
13:28:51	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.4000	(72,000.00)	Sub-Account	Sell
13:28:51	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.4000	72,000.00	Client	Buy

Total for £ / R Currency Future **4** **356** **356,000** **5,029,895.00**

11:07:32	€ / R 12-Jun-09	Currency Future	1	1,000	41	41,000	13.5007	(553,528.70)	Sub-Account	Sell
11:07:32	€ / R 12-Jun-09	Currency Future	1	1,000	41	41,000	13.5007	553,528.70	Sub-Account	Buy
12:36:38	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.5500	67,750.00	Client	Buy
12:36:38	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.5500	(67,750.00)	Sub-Account	Sell

Total for € / R Currency Future **2** **46** **46,000** **621,278.70**

09:07:22	ZAAD 12-Jun-09	Currency Future	1	1,000	14	14,000	6.7701	(94,781.40)	Sub-Account	Sell
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Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:07:22	ZAAD 12-Jun-09	Currency Future	1	1,000	14	14,000	6.7701	94,781.40	Sub-Account	Buy
Total for ZAAD Currency Future			1		14	14,000		94,781.40		
Grand Total for all Instruments			53		13,354	13,354,000		398,195,953.70		