



Currency Futures Matched Trades

Report for 26/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:23:22	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3070	5,153,500.00	Member	Buy
08:23:22	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3070	(5,153,500.00)	Client	Sell
09:10:27	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3664	(5,183,200.00)	Client	Sell
09:14:05	\$ / R 12-Jun-09	Currency Future	1	1,000	32	32,000	10.5937	338,998.40	Sub-Account	Buy
09:14:05	\$ / R 12-Jun-09	Currency Future	1	1,000	32	32,000	10.5937	(338,998.40)	Client	Sell
09:48:36	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4140	(416,560.00)	Sub-Account	Sell
09:48:36	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4140	416,560.00	Client	Buy
09:59:35	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4000	416,000.00	Client	Buy
09:59:35	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4000	(416,000.00)	Sub-Account	Sell
10:08:15	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.3470	(25,867,500.00)	Member	Sell
10:30:24	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3736	51,868.00	Client	Buy
10:30:24	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3736	(51,868.00)	Sub-Account	Sell
10:32:01	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3736	51,868.00	Client	Buy
10:32:01	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3736	(51,868.00)	Sub-Account	Sell
10:32:49	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3664	5,183,200.00	Member	Buy
11:11:54	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.3470	25,867,500.00	Client	Buy
12:23:25	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.5816	10,581,600.00	Member	Buy
12:27:17	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3805	10,380,500.00	Sub-Account	Buy
12:27:17	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3805	(10,380,500.00)	Sub-Account	Sell
12:29:02	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.5816	(10,581,600.00)	Member	Sell
12:31:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3800	(51,900.00)	Sub-Account	Sell
12:31:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3800	51,900.00	Client	Buy
12:32:34	\$ / R 12-Jun-09	Currency Future	1	1,000	36	36,000	10.5816	380,937.60	Member	Buy
12:33:44	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3700	51,850.00	Client	Buy
12:33:44	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3750	(103,750.00)	Sub-Account	Sell
12:33:44	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3750	103,750.00	Client	Buy
12:33:44	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3700	(51,850.00)	Sub-Account	Sell
12:34:34	\$ / R 12-Jun-09	Currency Future	1	1,000	36	36,000	10.5816	(380,937.60)	Member	Sell
12:37:21	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3550	51,775.00	Client	Buy
12:37:21	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3550	(51,775.00)	Sub-Account	Sell
12:38:45	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3500	(51,750.00)	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
12:38:45	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3500	51,750.00	Client	Buy
14:08:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3350	51,675.00	Client	Buy
14:08:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3350	(51,675.00)	Sub-Account	Sell
14:11:07	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3300	10,330.00	Client	Buy
14:11:07	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3300	(10,330.00)	Sub-Account	Sell
14:11:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3200	(10,320.00)	Sub-Account	Sell
14:11:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3200	10,320.00	Client	Buy
14:11:48	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.5300	(1,053,000.00)	Sub-Account	Sell
14:11:48	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.5300	1,053,000.00	Client	Buy
14:15:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3000	(103,000.00)	Sub-Account	Sell
14:15:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3000	103,000.00	Client	Buy
14:34:52	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	10.6683	85,346.40	Client	Buy
14:34:52	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	10.6683	(85,346.40)	Sub-Account	Sell
14:38:40	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2560	102,560.00	Client	Buy
14:38:40	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2560	(102,560.00)	Sub-Account	Sell
15:05:50	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2775	(205,550.00)	Sub-Account	Sell
15:05:50	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2775	205,550.00	Client	Buy
15:10:55	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2600	51,300.00	Client	Buy
15:10:55	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2600	(51,300.00)	Sub-Account	Sell
15:11:12	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2500	102,500.00	Client	Buy
15:11:12	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2500	(102,500.00)	Sub-Account	Sell
15:15:40	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2453	(25,613,250.00)	Member	Sell
15:16:16	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.2310	(153,465.00)	Sub-Account	Sell
15:16:16	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.2310	153,465.00	Client	Buy
15:19:54	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.2220	30,666.00	Client	Buy
15:19:54	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.2220	(30,666.00)	Sub-Account	Sell
15:31:43	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2453	25,613,250.00	Client	Buy
15:36:33	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.4410	(5,220,500.00)	Member	Sell
15:42:35	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2100	51,050.00	Client	Buy
15:42:35	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2100	(51,050.00)	Sub-Account	Sell
15:42:40	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2060	204,120.00	Client	Buy
15:42:40	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2060	(204,120.00)	Sub-Account	Sell
15:57:27	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2000	102,000.00	Client	Buy
15:57:27	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2000	(102,000.00)	Sub-Account	Sell
15:58:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2120	(10,212.00)	Sub-Account	Sell
15:58:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2120	10,212.00	Client	Buy
16:04:39	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2200	102,200.00	Client	Buy
16:04:39	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2200	(102,200.00)	Sub-Account	Sell
16:26:04	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.4376	(5,218,800.00)	Member	Sell
16:38:09	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.2200	255,500.00	Sub-Account	Buy
16:38:09	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.2200	(255,500.00)	Client	Sell
16:38:47	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	10.6100	10,610.00	Sub-Account	Buy
16:38:47	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	10.6100	(10,610.00)	Client	Sell
16:43:30	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.4376	5,218,800.00	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
16:43:45	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.4410	5,220,500.00	Member	Buy
16:45:46	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2575	102,575.00	Client	Buy
16:45:46	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2575	(102,575.00)	Sub-Account	Sell
16:55:54	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.2300	(153,450.00)	Sub-Account	Sell
16:55:54	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.2300	153,450.00	Client	Buy
Total for \$ / R Currency Future			40		9,473	9,473,000		98,137,536.40		
09:04:20	£ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	14.6415	2,196,225.00	Member	Buy
13:11:24	£ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	14.6415	(2,196,225.00)	Member	Sell
15:11:12	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.4900	72,450.00	Client	Buy
15:11:12	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.4900	(72,450.00)	Sub-Account	Sell
Total for £ / R Currency Future			2		155	155,000		2,268,675.00		
14:55:55	€ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	13.3222	(26,644.40)	Client	Sell
14:55:55	€ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	13.3222	26,644.40	Sub-Account	Buy
15:16:17	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.5500	67,750.00	Client	Buy
15:16:17	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.5500	(67,750.00)	Sub-Account	Sell
15:56:17	€ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	13.3277	(26,655.40)	Sub-Account	Sell
15:56:17	€ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	13.3277	26,655.40	Client	Buy
Total for € / R Currency Future			3		9	9,000		121,049.80		
Grand Total for all Instruments			45		9,637	9,637,000		100,527,261.20		