

Currency Futures Matched Trades

Report for 27/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:53:30	\$ / R 16-Mar-09	Currency Future	1	1,000	400	400,000	10.3715	(4,148,600.00)	Client	Sell
09:03:09	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1732	50,866.00	Client	Buy
09:03:09	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1732	(50,866.00)	Sub-Account	Sell
09:05:41	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1732	50,866.00	Client	Buy
09:05:41	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1732	(50,866.00)	Sub-Account	Sell
09:07:21	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1832	(101,832.00)	Sub-Account	Sell
09:07:21	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1832	101,832.00	Client	Buy
09:10:39	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1832	(101,832.00)	Sub-Account	Sell
09:10:39	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1832	101,832.00	Client	Buy
09:18:37	\$ / R 16-Mar-09	Currency Future	1	1,000	400	400,000	10.3715	4,148,600.00	Member	Buy
09:18:59	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1750	101,750.00	Client	Buy
09:18:59	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1750	(101,750.00)	Client	Sell
09:22:07	\$ / R 16-Mar-09	Currency Future	1	1,000	120	120,000	10.1600	(1,219,200.00)	Sub-Account	Sell
09:22:07	\$ / R 16-Mar-09	Currency Future	1	1,000	120	120,000	10.1600	1,219,200.00	Client	Buy
09:22:56	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1500	(50,750.00)	Sub-Account	Sell
09:22:56	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1500	50,750.00	Client	Buy
09:22:56	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.3600	(1,036,000.00)	Sub-Account	Sell
09:22:56	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.3600	1,036,000.00	Client	Buy
09:25:38	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1550	(1,015,500.00)	Member	Sell
09:25:39	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3550	51,775.00	Sub-Account	Buy
09:25:39	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3550	(51,775.00)	Sub-Account	Sell
09:39:01	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1200	101,200.00	Client	Buy
09:39:01	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1200	(101,200.00)	Sub-Account	Sell
09:40:01	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1154	101,154.00	Client	Buy
09:40:01	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1154	(101,154.00)	Sub-Account	Sell
09:43:57	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1329	(303,987.00)	Sub-Account	Sell
09:43:57	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1329	303,987.00	Client	Buy
10:27:29	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.1500	30,450.00	Client	Buy
10:27:29	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.1500	(30,450.00)	Sub-Account	Sell
10:29:26	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1329	(303,987.00)	Sub-Account	Sell
10:29:26	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1329	303,987.00	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
10:52:54	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1517	(101,517.00)	Member	Sell
10:56:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1517	101,517.00	Client	Buy
11:03:28	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1301	(303,903.00)	Sub-Account	Sell
11:03:28	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1301	303,903.00	Sub-Account	Buy
11:03:28	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.5040	42,016.00	Client	Buy
11:03:28	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.5040	(42,016.00)	Sub-Account	Sell
11:03:28	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.5040	42,016.00	Client	Buy
11:03:28	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.5040	(42,016.00)	Sub-Account	Sell
11:05:03	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.1200	404,800.00	Client	Buy
11:05:03	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.1200	(404,800.00)	Sub-Account	Sell
11:07:08	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	50,500.00	Client	Buy
11:07:08	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1010	(20,202.00)	Sub-Account	Sell
11:07:08	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	(50,500.00)	Sub-Account	Sell
11:07:08	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1010	20,202.00	Client	Buy
11:09:12	\$ / R 16-Mar-09	Currency Future	1	1,000	43	43,000	10.1000	(434,300.00)	Sub-Account	Sell
11:09:12	\$ / R 16-Mar-09	Currency Future	1	1,000	43	43,000	10.1000	434,300.00	Sub-Account	Buy
11:13:54	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1625	508,125.00	Client	Buy
11:13:54	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1625	(508,125.00)	Member	Sell
11:26:26	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1000	303,000.00	Sub-Account	Buy
11:26:26	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1000	(303,000.00)	Client	Sell
11:45:00	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1650	(304,950.00)	Client	Sell
11:45:00	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.1650	304,950.00	Sub-Account	Buy
11:54:26	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.2000	306,000.00	Sub-Account	Buy
11:54:26	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.2000	(306,000.00)	Client	Sell
11:54:26	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.2000	408,000.00	Sub-Account	Buy
11:54:26	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.2000	(408,000.00)	Client	Sell
12:28:03	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2525	(5,126,250.00)	Member	Sell
12:28:03	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2525	5,126,250.00	Client	Buy
12:30:39	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1550	1,015,500.00	Client	Buy
12:34:41	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4200	52,100.00	Sub-Account	Buy
12:34:41	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4200	(52,100.00)	Client	Sell
12:36:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2598	(51,299.00)	Sub-Account	Sell
12:36:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2598	51,299.00	Client	Buy
12:37:47	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2598	102,598.00	Client	Buy
12:37:47	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2598	(102,598.00)	Sub-Account	Sell
13:00:24	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4200	(52,100.00)	Member	Sell
13:02:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2598	51,299.00	Member	Buy
13:02:46	\$ / R 16-Mar-09	Currency Future	1	1,000	299	299,000	2,133.0000	637,767,000.00	Client	Buy
13:02:46	\$ / R 16-Mar-09	Currency Future	1	1,000	299	299,000	2,133.0000	(637,767,000.00)	Client	Sell
13:03:15	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2598	(51,299.00)	Client	Sell
13:03:45	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4200	52,100.00	Client	Buy
13:20:59	\$ / R 16-Mar-09	Currency Future	1	1,000	299	299,000	1,191.0000	356,109,000.00	Client	Buy
13:20:59	\$ / R 16-Mar-09	Currency Future	1	1,000	299	299,000	1,191.0000	(356,109,000.00)	Client	Sell
13:40:07	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2600	51,300.00	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
13:40:07	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2600	(51,300.00)	Sub-Account	Sell
13:48:44	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.2405	(307,215.00)	Client	Sell
13:48:44	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.2405	307,215.00	Sub-Account	Buy
14:17:29	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.2343	30,702.90	Client	Buy
14:17:29	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.2343	(30,702.90)	Sub-Account	Sell
14:46:48	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.4200	(52,100.00)	Member	Sell
14:46:48	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.4200	52,100.00	Sub-Account	Buy
14:51:06	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1700	(20,340.00)	Member	Sell
14:51:06	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1700	20,340.00	Client	Buy
15:39:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1607	(101,607.00)	Member	Sell
15:39:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1607	101,607.00	Client	Buy
15:39:51	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1607	(101,607.00)	Member	Sell
15:39:51	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1607	101,607.00	Client	Buy
15:56:10	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	(101,500.00)	Member	Sell
15:56:10	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	101,500.00	Client	Buy
15:56:10	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	(101,500.00)	Member	Sell
15:56:10	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	101,500.00	Client	Buy
15:56:10	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	(101,500.00)	Member	Sell
15:56:10	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	101,500.00	Client	Buy
15:59:24	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1552	(40,620.80)	Member	Sell
15:59:24	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1552	40,620.80	Client	Buy
16:15:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3445	51,722.50	Client	Buy
16:15:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3445	(51,722.50)	Sub-Account	Sell
16:37:19	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3745	51,872.50	Sub-Account	Buy
16:37:19	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3745	(51,872.50)	Sub-Account	Sell
16:55:29	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.1501	152,251.50	Sub-Account	Buy
16:55:29	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.1501	(152,251.50)	Client	Sell
Total for \$ / R Currency Future			51		2,423	2,423,000		1,012,576,563.20		

11:01:50	£ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	14.6415	2,196,225.00	Member	Buy
11:01:50	£ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	14.6415	(2,196,225.00)	Client	Sell
11:43:58	£ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	14.6800	(220,200.00)	Client	Sell
11:43:58	£ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	14.6800	220,200.00	Sub-Account	Buy
12:05:07	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.4462	(72,231.00)	Client	Sell
12:05:07	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.4462	72,231.00	Sub-Account	Buy
12:19:56	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.4425	(722,125.00)	Sub-Account	Sell
12:19:56	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.4425	722,125.00	Sub-Account	Buy
14:00:04	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.4000	(43,200.00)	Sub-Account	Sell
14:00:04	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.4000	43,200.00	Client	Buy
14:46:40	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	14.6500	14,650.00	Client	Buy
14:46:40	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	14.6500	(14,650.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
15:57:40	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.5000	145,000.00	Client	Buy
15:57:40	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.5000	(145,000.00)	Member	Sell
Total for £ / R Currency Future			7		234	234,000		3,413,631.00		
15:49:08	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	6.5885	(487,549.00)	Member	Sell
15:50:05	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	6.5885	487,549.00	Member	Buy
15:54:57	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	6.5885	487,549.00	Member	Buy
15:55:26	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	6.5885	(487,549.00)	Member	Sell
15:56:05	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	1.0000	74,000.00	Member	Buy
15:56:05	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	1.0000	(74,000.00)	Member	Sell
Total for ZAAD Currency Future			3		222	222,000		1,049,098.00		
Grand Total for all Instruments			61		2,879	2,879,000		1,017,039,292.20		