

Currency Futures Matched Trades

Report for 08/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:01:35	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.0995	(50,497.50)	Sub-Account	Sell
09:01:35	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.0995	50,497.50	Sub-Account	Buy
09:01:53	\$ / R 16-Mar-09	Currency Future	1	1,000	13	13,000	9.9410	(129,233.00)	Sub-Account	Sell
09:01:53	\$ / R 16-Mar-09	Currency Future	1	1,000	13	13,000	9.9410	129,233.00	Sub-Account	Buy
09:02:28	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9130	99,130.00	Sub-Account	Buy
09:02:28	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9410	(49,705.00)	Sub-Account	Sell
09:02:28	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9410	49,705.00	Client	Buy
09:02:28	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9130	(99,130.00)	Sub-Account	Sell
09:17:18	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.8620	(986,200.00)	Client	Sell
09:17:18	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.8620	986,200.00	Sub-Account	Buy
09:19:43	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	9.6666	(19,333,200.00)	Member	Sell
09:24:08	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.9140	(29,742.00)	Sub-Account	Sell
09:24:08	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.9140	29,742.00	Client	Buy
09:45:35	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	9.8665	394,660.00	Sub-Account	Buy
09:45:35	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	9.8665	(394,660.00)	Client	Sell
10:01:17	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.8944	(4,947,200.00)	Member	Sell
10:33:44	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.8840	494,200.00	Sub-Account	Buy
10:33:44	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.8840	(494,200.00)	Client	Sell
11:49:08	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	9.6666	19,333,200.00	Client	Buy
11:55:58	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.8052	29,415.60	Client	Buy
11:55:58	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.8052	(29,415.60)	Sub-Account	Sell
12:25:43	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.8280	(98,280.00)	Client	Sell
12:25:43	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.8280	98,280.00	Sub-Account	Buy
12:29:40	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8452	(196,904.00)	Sub-Account	Sell
12:29:40	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8452	196,904.00	Client	Buy
12:48:39	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.7850	9,785.00	Client	Buy
12:48:39	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.7850	(9,785.00)	Sub-Account	Sell
14:21:10	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	9.8342	393,368.00	Sub-Account	Buy
14:21:10	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	9.8342	(393,368.00)	Sub-Account	Sell
14:23:50	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.8342	(245,855.00)	Sub-Account	Sell
14:23:50	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.8342	245,855.00	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
14:50:10	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.8302	(4,915,100.00)	Member	Sell
15:05:48	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.8944	4,947,200.00	Client	Buy
15:06:52	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.8302	4,915,100.00	Client	Buy
15:18:26	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.8453	492,265.00	Sub-Account	Buy
15:18:26	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.8453	(492,265.00)	Sub-Account	Sell
15:22:53	\$ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	10.2200	132,860.00	Sub-Account	Buy
15:22:53	\$ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	10.2200	(132,860.00)	Client	Sell
15:25:43	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9000	(9,900.00)	Client	Sell
15:25:43	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9000	9,900.00	Sub-Account	Buy
15:26:44	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.9200	19,840.00	Client	Buy
15:26:44	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.9200	(19,840.00)	Client	Sell
15:26:52	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.9200	(29,760.00)	Client	Sell
15:26:52	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.9200	29,760.00	Client	Buy
15:32:08	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9200	198,400.00	Sub-Account	Buy
15:32:08	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9200	(198,400.00)	Sub-Account	Sell
15:32:38	\$ / R 16-Mar-09	Currency Future	1	1,000	700	700,000	9.9250	6,947,500.00	Sub-Account	Buy
15:32:38	\$ / R 16-Mar-09	Currency Future	1	1,000	700	700,000	9.9250	(6,947,500.00)	Client	Sell
15:50:54	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	9.8736	19,747,200.00	Member	Buy
15:54:27	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.8570	246,425.00	Sub-Account	Buy
15:54:27	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.8570	(246,425.00)	Client	Sell
16:00:58	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	9.8736	(19,747,200.00)	Client	Sell
16:50:56	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.8709	(98,709.00)	Sub-Account	Sell
16:50:56	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.8709	98,709.00	Client	Buy
16:59:01	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	9.8609	394,436.00	Sub-Account	Buy
16:59:01	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	9.8609	(394,436.00)	Sub-Account	Sell
Total for \$ / R Currency Future			28		6,189	6,189,000		60,719,770.10		

09:18:37	£ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	14.5988	(14,598,800.00)	Member	Sell
11:49:23	£ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	14.5988	14,598,800.00	Client	Buy
12:45:11	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	14.6749	(29,349.80)	Client	Sell
12:45:11	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	14.6749	29,349.80	Sub-Account	Buy
15:01:57	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.9500	74,750.00	Sub-Account	Buy
15:01:57	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.9500	(74,750.00)	Client	Sell
15:05:01	£ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	14.9372	(448,116.00)	Client	Sell
15:05:01	£ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	14.9372	448,116.00	Sub-Account	Buy
15:21:49	£ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	15.0000	(270,000.00)	Client	Sell
15:21:49	£ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	15.0000	60,000.00	Sub-Account	Buy
15:21:49	£ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	15.0000	270,000.00	Sub-Account	Buy
15:21:49	£ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	15.0000	(225,000.00)	Client	Sell
15:21:49	£ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	15.0000	(3,000,000.00)	Client	Sell
15:21:49	£ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	15.0000	225,000.00	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
15:21:49	£ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	15.0000	(60,000.00)	Client	Sell
15:21:49	£ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	15.0000	3,000,000.00	Sub-Account	Buy
15:24:08	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	15.0520	(30,104.00)	Client	Sell
15:24:08	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	15.0520	30,104.00	Sub-Account	Buy
Total for £ / R Currency Future			9		1,276	1,276,000		18,736,119.80		
11:15:29	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.2953	132,953.00	Sub-Account	Buy
11:15:29	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.2953	(132,953.00)	Client	Sell
15:07:49	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3748	(133,748.00)	Sub-Account	Sell
15:07:49	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3748	133,748.00	Client	Buy
15:12:38	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3700	133,700.00	Sub-Account	Buy
15:12:38	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3700	(133,700.00)	Sub-Account	Sell
15:31:22	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.7500	(275,000.00)	Client	Sell
15:31:22	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.7500	275,000.00	Sub-Account	Buy
Total for € / R Currency Future			4		50	50,000		675,401.00		
09:02:22	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	7.0443	704,430.00	Sub-Account	Buy
09:02:22	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	7.0443	(704,430.00)	Client	Sell
15:34:24	ZAAD 16-Mar-09	Currency Future	1	1,000	25	25,000	6.9500	(173,750.00)	Client	Sell
15:34:24	ZAAD 16-Mar-09	Currency Future	1	1,000	25	25,000	6.9500	173,750.00	Sub-Account	Buy
15:58:51	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	7.0736	707,360.00	Sub-Account	Buy
15:58:51	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	7.0736	(707,360.00)	Client	Sell
Total for ZAAD Currency Future			3		225	225,000		1,585,540.00		
Grand Total for all Instruments			44		7,740	7,740,000		81,716,830.90		