



Currency Futures Matched Trades

Report for 16/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:07:30	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1100	(1,011,000.00)	Sub-Account	Sell
08:07:30	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1100	1,011,000.00	Sub-Account	Buy
08:43:58	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	10.2475	3,074,250.00	Member	Buy
08:43:58	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	10.2475	(3,074,250.00)	Client	Sell
08:44:15	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0705	(5,035,250.00)	Client	Sell
08:44:15	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0705	5,035,250.00	Member	Buy
08:53:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2900	51,450.00	Sub-Account	Buy
08:53:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2900	(51,450.00)	Sub-Account	Sell
09:03:32	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	(50,500.00)	Sub-Account	Sell
09:03:32	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	50,500.00	Client	Buy
09:24:48	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0650	(201,300.00)	Member	Sell
09:25:50	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0650	201,300.00	Client	Buy
10:06:04	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1171	(10,117,100.00)	Member	Sell
10:12:12	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1122	(101,122.00)	Member	Sell
10:22:02	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	(50,500.00)	Sub-Account	Sell
10:22:02	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	50,500.00	Client	Buy
10:29:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1000	(10,100.00)	Sub-Account	Sell
10:29:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1000	10,100.00	Client	Buy
10:30:28	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1171	10,117,100.00	Client	Buy
10:45:50	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0600	50,300.00	Client	Buy
10:45:50	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0600	(50,300.00)	Sub-Account	Sell
12:27:11	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.1139	(404,556.00)	Sub-Account	Sell
12:27:11	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.1139	404,556.00	Client	Buy
12:35:41	\$ / R 16-Mar-09	Currency Future	1	1,000	900	900,000	228.0500	(205,245,000.00)	Client	Sell
12:35:41	\$ / R 16-Mar-09	Currency Future	1	1,000	900	900,000	228.0500	205,245,000.00	Member	Buy
12:36:27	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	228.0500	22,805,000.00	Member	Buy
12:36:27	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	228.0500	(22,805,000.00)	Client	Sell
12:52:43	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0892	20,178.40	Client	Buy
12:52:43	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0892	(20,178.40)	Sub-Account	Sell
13:34:40	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0723	10,072,300.00	Member	Buy
13:37:07	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0854	(30,256.20)	Client	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
13:37:07	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0854	30,256.20	Sub-Account	Buy
13:42:56	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	10.2942	2,573,550.00	Sub-Account	Buy
13:42:56	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	10.2942	(2,573,550.00)	Sub-Account	Sell
13:43:06	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	10.2942	(2,573,550.00)	Sub-Account	Sell
13:43:06	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	10.2942	2,573,550.00	Sub-Account	Buy
13:43:15	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	10.2942	2,573,550.00	Sub-Account	Buy
13:43:15	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	10.2942	(2,573,550.00)	Sub-Account	Sell
13:43:22	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	10.2942	2,573,550.00	Sub-Account	Buy
13:43:22	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	10.2942	(2,573,550.00)	Sub-Account	Sell
13:43:38	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0854	2,521,350.00	Sub-Account	Buy
13:43:38	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0854	(2,521,350.00)	Sub-Account	Sell
13:43:44	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0854	(2,521,350.00)	Sub-Account	Sell
13:43:44	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0854	2,521,350.00	Sub-Account	Buy
13:43:49	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0854	(2,521,350.00)	Sub-Account	Sell
13:43:49	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0854	2,521,350.00	Sub-Account	Buy
13:43:55	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0854	(2,521,350.00)	Sub-Account	Sell
13:43:55	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0854	2,521,350.00	Sub-Account	Buy
13:43:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.2855	(10,285,500.00)	Member	Sell
13:44:30	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0797	(10,079,700.00)	Member	Sell
13:45:35	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.2855	10,285,500.00	Member	Buy
13:47:05	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0797	10,079,700.00	Member	Buy
13:47:54	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1122	101,122.00	Client	Buy
13:49:40	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2750	513,750.00	Client	Buy
13:49:40	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2750	(513,750.00)	Sub-Account	Sell
13:49:58	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2430	(512,150.00)	Member	Sell
13:50:08	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2430	512,150.00	Member	Buy
13:51:45	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0642	(503,210.00)	Member	Sell
13:52:24	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.0068	50,034,000.00	Member	Buy
13:55:34	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	9.9835	49,917,500.00	Member	Buy
13:57:54	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	9.9821	(798,568.00)	Client	Sell
13:57:54	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	9.9821	798,568.00	Sub-Account	Buy
14:08:00	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	10.0265	(3,007,950.00)	Member	Sell
14:18:22	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0723	(10,072,300.00)	Client	Sell
14:30:04	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0642	503,210.00	Client	Buy
14:30:36	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	10.0265	3,007,950.00	Client	Buy
14:31:17	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	9.9835	(49,917,500.00)	Client	Sell
14:31:31	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.0068	(50,034,000.00)	Client	Sell
15:14:41	\$ / R 16-Mar-09	Currency Future	1	1,000	450	450,000	249.2000	112,140,000.00	Member	Buy
15:14:41	\$ / R 16-Mar-09	Currency Future	1	1,000	450	450,000	249.2000	(112,140,000.00)	Client	Sell
15:15:02	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	249.2000	(12,460,000.00)	Client	Sell
15:15:02	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	249.2000	12,460,000.00	Member	Buy
15:48:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1200	(101,200.00)	Client	Sell
15:48:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1200	101,200.00	Client	Buy
16:00:47	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.0450	(251,125.00)	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
16:00:47	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.0450	251,125.00	Client	Buy
16:08:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0300	100,300.00	Sub-Account	Buy
16:08:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0300	(100,300.00)	Sub-Account	Sell
16:25:10	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0521	(100,521.00)	Client	Sell
16:25:10	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0521	100,521.00	Sub-Account	Buy
16:50:18	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	249.2000	12,460,000.00	Client	Buy
16:50:18	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	249.2000	(12,460,000.00)	Member	Sell
16:51:01	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	249.2000	(12,460,000.00)	Client	Sell
16:51:01	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	249.2000	12,460,000.00	Member	Buy
Total for \$ / R Currency Future			42		19,181	19,181,000		554,435,236.60		
10:45:28	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	14.9147	(29,829.40)	Sub-Account	Sell
10:45:28	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	14.9147	29,829.40	Client	Buy
Total for £ / R Currency Future			1		2	2,000		29,829.40		
12:43:23	€ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	13.3962	(6,698,100.00)	Sub-Account	Sell
12:43:23	€ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	13.3962	6,698,100.00	Sub-Account	Buy
12:46:11	€ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	13.3913	6,695,650.00	Sub-Account	Buy
12:46:11	€ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	13.3913	(6,695,650.00)	Sub-Account	Sell
13:45:42	€ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	13.3696	(3,342,400.00)	Sub-Account	Sell
13:45:42	€ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	13.3696	3,342,400.00	Sub-Account	Buy
13:45:53	€ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	13.3696	3,342,400.00	Sub-Account	Buy
13:45:53	€ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	13.3696	(3,342,400.00)	Sub-Account	Sell
13:46:29	€ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	13.3585	(6,679,250.00)	Member	Sell
13:47:29	€ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	13.3585	6,679,250.00	Member	Buy
14:09:37	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.2700	132,700.00	Client	Buy
14:09:37	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.2700	(132,700.00)	Sub-Account	Sell
Total for € / R Currency Future			6		2,010	2,010,000		26,890,500.00		
Grand Total for all Instruments			49		21,193	21,193,000		581,355,566.00		