



Currency Futures Matched Trades

Report for 14/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:55:03	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1015	(505,075.00)	Member	Sell
08:55:50	\$ / R 16-Mar-09	Currency Future	1	1,000	3,500	3,500,000	10.1160	(35,406,000.00)	Member	Sell
09:03:31	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1015	505,075.00	Client	Buy
09:04:22	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0740	503,700.00	Sub-Account	Buy
09:04:22	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0740	(503,700.00)	Client	Sell
09:04:25	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1145	(5,057,250.00)	Member	Sell
09:04:45	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1145	(5,057,250.00)	Member	Sell
09:11:53	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1245	(10,124,500.00)	Member	Sell
09:12:58	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1440	(10,144,000.00)	Member	Sell
09:18:34	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1545	(5,077,250.00)	Member	Sell
09:32:30	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.1000	(151,500.00)	Client	Sell
09:32:30	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.1000	151,500.00	Sub-Account	Buy
09:37:25	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	10.4739	157,108.50	Sub-Account	Buy
09:37:25	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	10.4739	(157,108.50)	Client	Sell
09:43:23	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0500	50,250.00	Client	Buy
09:43:23	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.0565	(40,226.00)	Sub-Account	Sell
09:43:23	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.0565	40,226.00	Client	Buy
09:43:23	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0500	(50,250.00)	Sub-Account	Sell
09:47:56	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.0500	(70,350.00)	Client	Sell
09:47:56	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.0500	70,350.00	Client	Buy
09:56:29	\$ / R 16-Mar-09	Currency Future	1	1,000	43	43,000	10.0500	432,150.00	Sub-Account	Buy
09:56:29	\$ / R 16-Mar-09	Currency Future	1	1,000	43	43,000	10.0500	(432,150.00)	Client	Sell
10:31:12	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1055	10,105,500.00	Member	Buy
10:39:33	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0969	(10,096.90)	Sub-Account	Sell
10:39:33	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0969	10,096.90	Client	Buy
11:02:46	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1440	(50,720.00)	Client	Sell
11:02:46	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1440	50,720.00	Client	Buy
11:03:20	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.1524	(152,286.00)	Sub-Account	Sell
11:03:20	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.1524	152,286.00	Sub-Account	Buy
11:04:40	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1524	(5,076,200.00)	Sub-Account	Sell
11:04:40	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1524	5,076,200.00	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
11:04:43	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1524	5,076,200.00	Sub-Account	Buy
11:04:43	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1524	(5,076,200.00)	Sub-Account	Sell
11:05:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1055	(10,105,500.00)	Member	Sell
11:10:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1574	(50,787.00)	Sub-Account	Sell
11:10:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1574	50,787.00	Client	Buy
11:24:00	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1440	1,014,400.00	Client	Buy
11:24:00	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1240	1,012,400.00	Client	Buy
11:24:21	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1240	(1,012,400.00)	Member	Sell
11:24:41	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1440	(1,014,400.00)	Member	Sell
11:24:55	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.3410	(1,034,100.00)	Member	Sell
11:35:54	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1629	101,629.00	Sub-Account	Buy
11:35:54	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1629	(101,629.00)	Sub-Account	Sell
11:56:05	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1255	10,125,500.00	Client	Buy
11:56:05	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1255	(10,125,500.00)	Member	Sell
12:08:54	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.3410	1,034,100.00	Client	Buy
12:45:48	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	(50,500.00)	Client	Sell
12:45:48	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	50,500.00	Sub-Account	Buy
12:46:09	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1064	50,532.00	Member	Buy
12:46:54	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1064	(50,532.00)	Member	Sell
13:56:45	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.1500	(60,900.00)	Client	Sell
13:56:45	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.1500	60,900.00	Sub-Account	Buy
13:57:22	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.1639	60,983.40	Member	Buy
13:57:51	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.1639	(60,983.40)	Member	Sell
13:58:32	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1545	5,077,250.00	Client	Buy
13:58:57	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1440	10,144,000.00	Client	Buy
13:59:24	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1245	10,124,500.00	Client	Buy
13:59:49	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1145	5,057,250.00	Client	Buy
14:00:06	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1145	5,057,250.00	Client	Buy
14:03:57	\$ / R 16-Mar-09	Currency Future	1	1,000	3,500	3,500,000	10.1160	35,406,000.00	Client	Buy
14:12:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.3954	10,395.40	Client	Buy
14:12:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.3954	(10,395.40)	Sub-Account	Sell
14:39:36	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	10.5620	(105,620.00)	Sub-Account	Sell
14:39:36	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	10.5620	105,620.00	Sub-Account	Buy
14:51:56	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.2020	(306,060.00)	Client	Sell
14:51:56	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.2020	306,060.00	Client	Buy
15:24:51	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2183	5,109,150.00	Member	Buy
15:29:53	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2088	5,104,400.00	Member	Buy
15:36:01	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.2350	(20,470.00)	Member	Sell
15:36:01	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.2350	20,470.00	Client	Buy
15:37:15	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2500	(102,500.00)	Client	Sell
15:37:15	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2500	102,500.00	Sub-Account	Buy
15:37:21	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.2500	410,000.00	Sub-Account	Buy
15:37:21	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.2500	(410,000.00)	Client	Sell
15:37:21	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2500	10,250.00	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
15:37:21	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2500	(10,250.00)	Client	Sell
15:37:23	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2550	(205,100.00)	Client	Sell
15:37:23	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2550	205,100.00	Sub-Account	Buy
15:44:19	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2183	(5,109,150.00)	Client	Sell
15:44:42	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2088	(5,104,400.00)	Client	Sell
15:46:28	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.2213	10,221,300.00	Member	Buy
15:46:55	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.2278	10,227,800.00	Member	Buy
15:47:23	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2278	5,113,900.00	Member	Buy
15:47:59	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.2213	(10,221,300.00)	Client	Sell
15:48:18	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.2278	(10,227,800.00)	Client	Sell
15:48:43	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2278	(5,113,900.00)	Client	Sell
15:51:22	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2600	102,600.00	Sub-Account	Buy
15:51:22	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2600	(102,600.00)	Sub-Account	Sell
16:02:48	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2500	(205,000.00)	Sub-Account	Sell
16:02:48	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2500	205,000.00	Client	Buy
16:02:48	\$ / R 16-Mar-09	Currency Future	1	1,000	480	480,000	10.2354	4,912,992.00	Sub-Account	Buy
16:02:48	\$ / R 16-Mar-09	Currency Future	1	1,000	480	480,000	10.2354	(4,912,992.00)	Sub-Account	Sell
16:02:54	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2354	(5,117,700.00)	Sub-Account	Sell
16:02:54	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2354	5,117,700.00	Sub-Account	Buy
16:09:13	\$ / R 16-Mar-09	Currency Future	1	1,000	66	66,000	10.3000	679,800.00	Client	Buy
16:09:13	\$ / R 16-Mar-09	Currency Future	1	1,000	66	66,000	10.3000	(679,800.00)	Client	Sell
16:09:13	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	10.3000	(144,200.00)	Client	Sell
16:09:13	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	10.3000	144,200.00	Client	Buy
16:09:23	\$ / R 16-Mar-09	Currency Future	1	1,000	34	34,000	10.3000	350,200.00	Client	Buy
16:09:23	\$ / R 16-Mar-09	Currency Future	1	1,000	34	34,000	10.3000	(350,200.00)	Client	Sell
16:12:12	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.3000	(61,800.00)	Sub-Account	Sell
16:12:12	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.3000	61,800.00	Client	Buy
16:20:00	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.2829	308,487.00	Sub-Account	Buy
16:20:00	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.2829	(308,487.00)	Client	Sell
16:36:11	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3250	(206,500.00)	Client	Sell
16:36:11	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3250	206,500.00	Client	Buy
16:51:44	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3057	5,152,850.00	Member	Buy
16:59:41	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3057	(5,152,850.00)	Client	Sell
Total for \$ / R Currency Future			54		15,841	15,841,000		160,998,418.20		

09:20:47	£ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	14.7607	(103,324.90)	Sub-Account	Sell
09:20:47	£ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	14.7607	103,324.90	Client	Buy
09:38:53	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	14.7117	29,423.40	Client	Buy
09:38:53	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	14.7117	(29,423.40)	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
Total for £ / R Currency Future			2		9	9,000		132,748.30		
09:20:24	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	13.4100	(13,410.00)	Client	Sell
09:20:24	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	13.4100	13,410.00	Sub-Account	Buy
09:42:26	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3700	(133,700.00)	Sub-Account	Sell
09:42:26	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3700	133,700.00	Client	Buy
10:09:29	€ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	13.4124	(268,248.00)	Sub-Account	Sell
10:09:29	€ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	13.4124	268,248.00	Client	Buy
Total for € / R Currency Future			3		31	31,000		415,358.00		
Grand Total for all Instruments			59		15,881	15,881,000		161,546,524.50		