



Currency Futures Matched Trades

Report for 18/12/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:02	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.0303	150,454.50	Sub-Account	Buy
09:02:02	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.0303	(150,454.50)	Client	Sell
09:15:50	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1301	506,505.00	Member	Buy
09:17:05	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0663	(50,331.50)	Sub-Account	Sell
09:17:05	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0663	50,331.50	Client	Buy
09:18:32	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0503	(20,100.60)	Client	Sell
09:18:32	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0503	20,100.60	Sub-Account	Buy
09:24:34	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0650	100,650.00	Sub-Account	Buy
09:24:34	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0650	(100,650.00)	Sub-Account	Sell
09:29:18	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1301	(506,505.00)	Member	Sell
09:46:34	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2506	51,253.00	Sub-Account	Buy
09:46:34	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2506	(51,253.00)	Client	Sell
09:49:52	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2600	102,600.00	Sub-Account	Buy
09:49:52	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2600	(102,600.00)	Sub-Account	Sell
09:53:52	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	10.4278	(20,855.60)	Sub-Account	Sell
09:53:52	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	10.4278	20,855.60	Client	Buy
10:20:52	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.0700	251,750.00	Client	Buy
10:20:52	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.0700	(251,750.00)	Member	Sell
10:26:53	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0507	20,101.40	Client	Buy
10:26:53	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0507	(20,101.40)	Sub-Account	Sell
10:28:39	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0500	201,000.00	Client	Buy
10:28:39	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0500	(201,000.00)	Sub-Account	Sell
10:43:02	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.0277	(80,221.60)	Client	Sell
10:43:02	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.0277	80,221.60	Sub-Account	Buy
10:44:23	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0277	(20,055.40)	Sub-Account	Sell
10:44:23	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0277	20,055.40	Sub-Account	Buy
10:49:16	\$ / R 16-Mar-09	Currency Future	1	1,000	495	495,000	10.0347	4,967,176.50	Sub-Account	Buy
10:49:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0600	(50,300.00)	Sub-Account	Sell
10:49:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0600	50,300.00	Client	Buy
10:49:16	\$ / R 16-Mar-09	Currency Future	1	1,000	495	495,000	10.0347	(4,967,176.50)	Sub-Account	Sell
10:49:21	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0347	(5,017,350.00)	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
10:49:21	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0347	5,017,350.00	Sub-Account	Buy
10:49:34	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0347	(50,173.50)	Sub-Account	Sell
10:49:34	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0347	50,173.50	Sub-Account	Buy
10:49:54	\$ / R 16-Mar-09	Currency Future	1	1,000	495	495,000	10.0297	4,964,701.50	Sub-Account	Buy
10:49:54	\$ / R 16-Mar-09	Currency Future	1	1,000	495	495,000	10.0297	(4,964,701.50)	Sub-Account	Sell
10:50:00	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0297	5,014,850.00	Sub-Account	Buy
10:50:00	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0297	(5,014,850.00)	Sub-Account	Sell
11:00:52	\$ / R 16-Mar-09	Currency Future	1	1,000	598	598,000	10.0339	6,000,272.20	Member	Buy
11:01:29	\$ / R 16-Mar-09	Currency Future	1	1,000	10,861	10,861,000	10.0596	(109,257,315.60)	Member	Sell
11:06:09	\$ / R 16-Mar-09	Currency Future	1	1,000	10,861	10,861,000	10.0596	109,257,315.60	Member	Buy
11:06:42	\$ / R 16-Mar-09	Currency Future	1	1,000	598	598,000	10.0339	(6,000,272.20)	Member	Sell
11:21:56	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0707	402,828.00	Sub-Account	Buy
11:21:56	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0707	(402,828.00)	Sub-Account	Sell
11:52:32	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.9850	19,970.00	Client	Buy
11:52:32	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.9850	(19,970.00)	Sub-Account	Sell
12:10:15	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2150	102,150.00	Client	Buy
12:10:15	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2150	(102,150.00)	Sub-Account	Sell
12:19:22	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0200	(100,200.00)	Sub-Account	Sell
12:19:22	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0200	100,200.00	Client	Buy
12:21:33	\$ / R 16-Mar-09	Currency Future	1	1,000	336	336,000	10.0375	(3,372,600.00)	Member	Sell
12:21:33	\$ / R 16-Mar-09	Currency Future	1	1,000	336	336,000	10.0375	3,372,600.00	Client	Buy
12:21:46	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0100	50,050.00	Client	Buy
12:21:46	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0100	(100,100.00)	Sub-Account	Sell
12:21:46	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0100	(50,050.00)	Sub-Account	Sell
12:21:46	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0150	(100,150.00)	Sub-Account	Sell
12:21:46	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0100	100,100.00	Client	Buy
12:21:46	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0150	100,150.00	Client	Buy
12:25:53	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0001	200,002.00	Client	Buy
12:25:53	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0000	200,000.00	Client	Buy
12:25:53	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0001	(200,002.00)	Sub-Account	Sell
12:25:53	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0000	(200,000.00)	Sub-Account	Sell
12:26:14	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	9.9850	(79,880.00)	Sub-Account	Sell
12:26:14	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	9.9850	79,880.00	Client	Buy
12:30:02	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0110	(10,011.00)	Sub-Account	Sell
12:30:02	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0110	10,011.00	Client	Buy
12:33:18	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.9719	997,190.00	Member	Buy
12:35:54	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.9719	(997,190.00)	Client	Sell
13:15:30	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	9.9771	(79,816.80)	Client	Sell
13:15:30	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	9.9771	79,816.80	Sub-Account	Buy
13:18:35	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.9500	(29,850.00)	Client	Sell
13:18:35	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.9500	29,850.00	Member	Buy
13:27:09	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	10.2839	10,283.90	Sub-Account	Buy
13:27:09	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	10.2839	(10,283.90)	Client	Sell
13:32:56	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9550	(199,100.00)	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
13:32:56	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9550	199,100.00	Client	Buy
13:36:14	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9700	(99,700.00)	Sub-Account	Sell
13:36:14	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9700	99,700.00	Client	Buy
13:37:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9500	9,950.00	Member	Buy
13:37:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9500	(9,950.00)	Client	Sell
13:44:36	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	9.9500	79,600.00	Member	Buy
13:44:36	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	9.9500	(79,600.00)	Client	Sell
13:45:23	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	9.9600	79,680.00	Client	Buy
13:45:23	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	9.9600	(79,680.00)	Member	Sell
13:45:57	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.2500	82,000.00	Member	Buy
13:45:57	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.2500	(82,000.00)	Client	Sell
13:46:13	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.9731	997,310.00	Member	Buy
13:46:13	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.9731	(997,310.00)	Sub-Account	Sell
13:46:35	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9731	498,655.00	Member	Buy
13:46:35	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9731	(498,655.00)	Sub-Account	Sell
13:46:44	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9631	498,155.00	Member	Buy
13:46:44	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9631	(498,155.00)	Sub-Account	Sell
13:47:04	\$ / R 16-Mar-09	Currency Future	1	1,000	22	22,000	9.9631	219,188.20	Member	Buy
13:47:04	\$ / R 16-Mar-09	Currency Future	1	1,000	22	22,000	9.9631	(219,188.20)	Sub-Account	Sell
13:52:50	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.9581	(298,743.00)	Sub-Account	Sell
13:52:50	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.9581	298,743.00	Client	Buy
13:54:58	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	10.2695	(10,269.50)	Client	Sell
13:54:58	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	10.2695	10,269.50	Sub-Account	Buy
13:57:12	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1150	(20,230.00)	Client	Sell
13:57:12	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1150	20,230.00	Member	Buy
14:00:40	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.1638	81,310.40	Member	Buy
14:00:40	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.1638	(81,310.40)	Client	Sell
14:03:25	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.9500	298,500.00	Client	Buy
14:03:25	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.9500	(298,500.00)	Sub-Account	Sell
14:03:25	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9500	199,000.00	Client	Buy
14:03:25	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9500	(199,000.00)	Sub-Account	Sell
14:04:03	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9320	(99,320.00)	Member	Sell
14:04:03	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9320	99,320.00	Sub-Account	Buy
14:12:31	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.9920	(29,976.00)	Client	Sell
14:12:31	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.9920	29,976.00	Sub-Account	Buy
14:22:39	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9320	(198,640.00)	Client	Sell
14:22:39	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9320	198,640.00	Sub-Account	Buy
14:25:01	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.9443	(994,430.00)	Member	Sell
14:28:51	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	10.0339	(180,610.20)	Client	Sell
14:28:51	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	10.0339	180,610.20	Client	Buy
14:28:57	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.9370	298,110.00	Sub-Account	Buy
14:28:57	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.9370	(298,110.00)	Client	Sell
14:38:44	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9570	497,850.00	Sub-Account	Buy
14:38:44	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9570	(497,850.00)	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
14:39:08	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	9.9545	69,681.50	Sub-Account	Buy
14:39:08	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	9.9545	(69,681.50)	Sub-Account	Sell
14:40:08	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	9.9445	69,611.50	Member	Buy
14:40:08	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	9.9445	(69,611.50)	Client	Sell
14:59:41	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0143	(500,715.00)	Member	Sell
15:25:51	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.9443	994,430.00	Client	Buy
15:26:11	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0143	500,715.00	Client	Buy
15:42:54	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	9.9584	19,916,800.00	Member	Buy
15:44:37	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	9.9584	(19,916,800.00)	Client	Sell
15:52:55	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9529	99,529.00	Sub-Account	Buy
15:52:55	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9529	(99,529.00)	Client	Sell
16:29:43	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0300	(100,300.00)	Sub-Account	Sell
16:29:43	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0300	100,300.00	Sub-Account	Buy

Total for \$ / R Currency Future **66** **16,882** **16,882,000** **169,480,063.90**

09:21:09	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.5000	(775,000.00)	Sub-Account	Sell
09:21:09	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.5000	775,000.00	Client	Buy
09:46:54	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	15.5101	46,530.30	Client	Buy
09:46:54	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	15.5101	(46,530.30)	Sub-Account	Sell
12:33:45	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.4000	(770,000.00)	Sub-Account	Sell
12:33:45	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.4000	770,000.00	Client	Buy
13:38:51	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	15.4070	(4,622,100.00)	Member	Sell
13:39:35	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	15.4001	(46,200.30)	Sub-Account	Sell
13:39:35	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	15.4001	46,200.30	Client	Buy
15:25:25	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	15.4070	4,622,100.00	Client	Buy
15:40:52	£ / R 16-Mar-09	Currency Future	1	1,000	1,500	1,500,000	15.3100	22,965,000.00	Member	Buy
15:44:23	£ / R 16-Mar-09	Currency Future	1	1,000	1,500	1,500,000	15.3100	(22,965,000.00)	Client	Sell
15:52:32	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	15.3284	153,284.00	Client	Buy
15:52:32	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	15.3284	(153,284.00)	Sub-Account	Sell
16:38:30	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.2800	(764,000.00)	Sub-Account	Sell
16:38:30	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.2800	764,000.00	Client	Buy

Total for £ / R Currency Future **8** **1,966** **1,966,000** **30,142,114.60**

11:08:51	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.5000	(145,000.00)	Client	Sell
11:08:51	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.5000	145,000.00	Sub-Account	Buy
13:08:52	€ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.5500	(43,650.00)	Sub-Account	Sell
13:08:52	€ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.5500	43,650.00	Client	Buy
14:56:10	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.5881	(72,940.50)	Client	Sell
14:56:10	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.5881	72,940.50	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
Total for € / R Currency Future			3		18	18,000		261,590.50		
Grand Total for all Instruments			77		18,866	18,866,000		199,883,769.00		