



Currency Futures Matched Trades

Report for 28/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:01:26	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3445	(51,722.50)	Sub-Account	Sell
09:01:26	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3445	51,722.50	Sub-Account	Buy
09:07:01	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.0727	(251,817.50)	Sub-Account	Sell
09:07:01	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.0727	251,817.50	Sub-Account	Buy
09:08:14	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.1147	252,867.50	Client	Buy
09:08:14	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.1147	(252,867.50)	Sub-Account	Sell
09:41:07	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	10.2922	2,058,440.00	Member	Buy
09:52:33	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	10.2922	(2,058,440.00)	Client	Sell
09:56:58	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.4800	41,920.00	Client	Buy
09:56:58	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.4800	(41,920.00)	Sub-Account	Sell
09:57:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	50,500.00	Client	Buy
09:57:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	(50,500.00)	Sub-Account	Sell
09:57:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	50,500.00	Client	Buy
09:57:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	(50,500.00)	Sub-Account	Sell
09:58:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0950	100,950.00	Client	Buy
09:58:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0950	(100,950.00)	Sub-Account	Sell
09:58:23	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.3000	206,000.00	Sub-Account	Buy
09:58:23	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.3000	(206,000.00)	Sub-Account	Sell
10:00:57	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0700	(10,070.00)	Client	Sell
10:00:57	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0700	10,070.00	Client	Buy
10:04:40	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	10.4588	125,505.60	Client	Buy
10:04:40	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	10.4588	(125,505.60)	Sub-Account	Sell
10:06:45	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0700	50,350.00	Client	Buy
10:06:45	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0700	(50,350.00)	Client	Sell
10:16:07	\$ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	10.4658	(188,384.40)	Sub-Account	Sell
10:16:07	\$ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	10.4658	188,384.40	Client	Buy
10:24:36	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1110	(5,055,500.00)	Member	Sell
10:25:19	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0585	5,029,250.00	Member	Buy
10:25:19	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0585	(5,029,250.00)	Client	Sell
10:27:21	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1085	(5,054,250.00)	Member	Sell
11:18:42	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1085	5,054,250.00	Client	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:18:57	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1110	5,055,500.00	Client	Buy
12:05:31	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1252	(101,252.00)	Sub-Account	Sell
12:05:31	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1252	101,252.00	Client	Buy
12:05:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1252	101,252.00	Client	Buy
12:05:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1252	(101,252.00)	Sub-Account	Sell
13:55:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1000	101,000.00	Client	Buy
13:55:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1000	(101,000.00)	Sub-Account	Sell
14:04:46	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0654	(100,654.00)	Sub-Account	Sell
14:04:46	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0654	100,654.00	Client	Buy
14:05:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0500	(100,500.00)	Sub-Account	Sell
14:05:05	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.0450	(150,675.00)	Sub-Account	Sell
14:05:05	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0500	(201,000.00)	Sub-Account	Sell
14:05:05	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.0450	150,675.00	Client	Buy
14:05:05	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0500	201,000.00	Client	Buy
14:05:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0500	100,500.00	Client	Buy
14:05:05	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0501	20,100.20	Client	Buy
14:05:05	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0501	(20,100.20)	Sub-Account	Sell
14:38:08	\$ / R 16-Mar-09	Currency Future	1	1,000	135	135,000	10.0377	(1,355,089.50)	Member	Sell
14:39:20	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.2444	(5,122,200.00)	Member	Sell
14:39:27	\$ / R 16-Mar-09	Currency Future	1	1,000	16	16,000	10.0200	160,320.00	Client	Buy
14:39:27	\$ / R 16-Mar-09	Currency Future	1	1,000	16	16,000	10.0200	(160,320.00)	Sub-Account	Sell
14:41:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2225	(51,112.50)	Sub-Account	Sell
14:41:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2225	51,112.50	Sub-Account	Buy
15:06:23	\$ / R 16-Mar-09	Currency Future	1	1,000	2,800	2,800,000	10.0082	28,022,960.00	Member	Buy
15:13:59	\$ / R 16-Mar-09	Currency Future	1	1,000	2,800	2,800,000	10.0082	(28,022,960.00)	Client	Sell
15:19:30	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0010	(50,005.00)	Sub-Account	Sell
15:19:30	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0010	50,005.00	Client	Buy
15:20:01	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0000	(200,000.00)	Sub-Account	Sell
15:20:01	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0000	200,000.00	Client	Buy
15:21:14	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9981	(199,962.00)	Sub-Account	Sell
15:21:14	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9981	199,962.00	Sub-Account	Buy
15:22:02	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9950	(9,995.00)	Sub-Account	Sell
15:22:02	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9950	9,995.00	Client	Buy
15:24:01	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0200	20,040.00	Client	Buy
15:24:01	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0200	(20,040.00)	Sub-Account	Sell
15:24:10	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9938	499,690.00	Member	Buy
15:24:25	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.2444	5,122,200.00	Client	Buy
15:25:27	\$ / R 16-Mar-09	Currency Future	1	1,000	135	135,000	10.0377	1,355,089.50	Member	Buy
15:26:28	\$ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	10.0377	652,450.50	Client	Buy
15:26:28	\$ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	10.0377	(652,450.50)	Member	Sell
15:27:06	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.0377	(702,639.00)	Member	Sell
15:27:06	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.0377	702,639.00	Client	Buy
15:27:18	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9938	(499,690.00)	Client	Sell
15:33:12	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0000	(20,000.00)	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
15:33:12	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0000	20,000.00	Client	Buy
15:34:35	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.0189	80,151.20	Client	Buy
15:34:35	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.0189	(80,151.20)	Sub-Account	Sell
15:38:54	\$ / R 16-Mar-09	Currency Future	1	1,000	481	481,000	9.9898	(4,805,093.80)	Sub-Account	Sell
15:38:54	\$ / R 16-Mar-09	Currency Future	1	1,000	481	481,000	9.9898	4,805,093.80	Sub-Account	Buy
15:38:54	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	9.9950	(139,930.00)	Sub-Account	Sell
15:38:54	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	9.9950	139,930.00	Client	Buy
15:38:54	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9900	(49,950.00)	Sub-Account	Sell
15:38:54	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9900	49,950.00	Client	Buy
15:39:43	\$ / R 16-Mar-09	Currency Future	1	1,000	442	442,000	9.9903	4,415,712.60	Sub-Account	Buy
15:39:43	\$ / R 16-Mar-09	Currency Future	1	1,000	442	442,000	9.9903	(4,415,712.60)	Sub-Account	Sell
15:45:44	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0489	401,956.00	Client	Buy
15:45:44	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0489	(401,956.00)	Sub-Account	Sell
15:46:49	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0639	30,191.70	Client	Buy
15:46:49	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0639	(30,191.70)	Sub-Account	Sell
16:39:08	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0489	50,244.50	Client	Buy
16:39:08	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0489	(50,244.50)	Sub-Account	Sell
Total for \$ / R Currency Future			46		6,611	6,611,000		66,494,154.00		

14:04:49	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.6755	146,755.00	Client	Buy
14:04:49	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.6755	(146,755.00)	Sub-Account	Sell
15:52:56	£ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	14.3508	200,911.20	Member	Buy
15:54:45	£ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	14.3508	(200,911.20)	Client	Sell
Total for £ / R Currency Future			2		24	24,000		347,666.20		

11:20:32	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	13.6066	204,099.00	Sub-Account	Buy
11:20:32	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	13.6066	(204,099.00)	Client	Sell
14:04:49	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	13.3500	13,350.00	Client	Buy
14:04:49	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	13.3500	(13,350.00)	Sub-Account	Sell
Total for € / R Currency Future			2		16	16,000		217,449.00		

12:00:24	ZAAD 16-Mar-09	Currency Future	1	1,000	5	5,000	6.7393	33,696.50	Client	Buy
12:00:24	ZAAD 16-Mar-09	Currency Future	1	1,000	5	5,000	6.7393	(33,696.50)	Sub-Account	Sell
14:22:34	ZAAD 16-Mar-09	Currency Future	1	1,000	4,000	4,000,000	6.6775	26,710,000.00	Member	Buy
14:24:49	ZAAD 16-Mar-09	Currency Future	1	1,000	4,000	4,000,000	6.6775	(26,710,000.00)	Member	Sell
14:25:18	ZAAD 16-Mar-09	Currency Future	1	1,000	4,000	4,000,000	6.6675	26,670,000.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
14:25:18	ZAAD 16-Mar-09	Currency Future	1	1,000	4,000	4,000,000	6.6675	(26,670,000.00)	Client	Sell
16:55:23	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	6.7153	(496,932.20)	Member	Sell
16:55:37	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	6.7153	496,932.20	Member	Buy
16:56:20	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	6.7153	496,932.20	Member	Buy
16:56:30	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	6.7153	(496,932.20)	Member	Sell
Total for ZAAD Currency Future			5		8,153	8,153,000		54,407,560.90		
Grand Total for all Instruments			55		14,804	14,804,000		121,466,830.10		