



Currency Futures Matched Trades

Report for 02/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:56:41	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.5700	(52,850.00)	Sub-Account	Sell
08:56:41	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.5700	52,850.00	Sub-Account	Buy
09:01:29	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3611	(207,222.00)	Client	Sell
09:01:29	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3611	207,222.00	Sub-Account	Buy
09:01:35	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.5662	(52,831.00)	Client	Sell
09:01:35	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.5662	52,831.00	Sub-Account	Buy
09:15:05	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3440	10,344,000.00	Member	Buy
09:18:45	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3440	10,344,000.00	Member	Buy
09:18:55	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3440	10,344,000.00	Member	Buy
09:19:18	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3440	10,344,000.00	Member	Buy
09:21:11	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3500	10,350.00	Sub-Account	Buy
09:21:11	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3500	(10,350.00)	Client	Sell
09:28:32	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	10.7500	(75,250.00)	Sub-Account	Sell
09:28:32	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	10.7500	75,250.00	Client	Buy
09:32:09	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3340	10,334,000.00	Member	Buy
09:50:06	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.5400	(52,700.00)	Sub-Account	Sell
09:50:06	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.5400	52,700.00	Sub-Account	Buy
09:59:12	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3246	103,246.00	Sub-Account	Buy
09:59:12	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3246	(103,246.00)	Sub-Account	Sell
10:28:47	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.3100	41,240.00	Client	Buy
10:28:47	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.3100	(41,240.00)	Client	Sell
10:35:18	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3100	(10,310.00)	Sub-Account	Sell
10:35:18	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3100	10,310.00	Client	Buy
10:40:33	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3000	(103,000.00)	Sub-Account	Sell
10:40:33	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3000	103,000.00	Client	Buy
10:43:32	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3000	(51,500.00)	Client	Sell
10:43:32	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3000	51,500.00	Client	Buy
11:12:46	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3533	(5,176,650.00)	Sub-Account	Sell
11:12:46	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3533	5,176,650.00	Sub-Account	Buy
11:12:50	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3533	(5,176,650.00)	Sub-Account	Sell
11:12:50	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3533	5,176,650.00	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
11:37:50	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3300	206,600.00	Sub-Account	Buy
11:37:50	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3300	(206,600.00)	Client	Sell
11:41:45	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.3229	(258,072.50)	Client	Sell
11:41:45	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.3229	258,072.50	Sub-Account	Buy
14:29:04	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.3352	(25,838,000.00)	Member	Sell
14:34:07	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3440	(10,344,000.00)	Client	Sell
14:35:27	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3340	(10,334,000.00)	Client	Sell
14:37:38	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3440	(10,344,000.00)	Client	Sell
14:38:14	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3440	(10,344,000.00)	Client	Sell
14:40:29	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3440	(10,344,000.00)	Client	Sell
14:41:13	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.3352	25,838,000.00	Client	Buy
15:17:53	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.5500	(52,750.00)	Sub-Account	Sell
15:17:53	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.5500	52,750.00	Sub-Account	Buy
15:21:07	\$ / R 16-Mar-09	Currency Future	1	1,000	60	60,000	10.3610	(621,660.00)	Client	Sell
15:21:07	\$ / R 16-Mar-09	Currency Future	1	1,000	60	60,000	10.3610	621,660.00	Sub-Account	Buy
15:21:29	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3685	(51,842.50)	Client	Sell
15:21:29	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3650	(51,825.00)	Client	Sell
15:21:29	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3685	51,842.50	Sub-Account	Buy
15:21:29	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3650	51,825.00	Sub-Account	Buy
15:30:19	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.6089	5,304,450.00	Member	Buy
15:39:19	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.6000	106,000.00	Sub-Account	Buy
15:39:19	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.6000	(106,000.00)	Sub-Account	Sell
15:43:51	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4250	52,125.00	Client	Buy
15:43:51	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4250	(52,125.00)	Client	Sell
15:44:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4139	104,139.00	Member	Buy
15:45:33	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4139	(104,139.00)	Client	Sell
15:45:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4250	(52,125.00)	Client	Sell
15:45:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4250	52,125.00	Sub-Account	Buy
15:47:24	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4330	5,216,500.00	Client	Buy
15:47:24	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4330	(5,216,500.00)	Member	Sell
16:05:53	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4300	104,300.00	Sub-Account	Buy
16:05:53	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4300	(104,300.00)	Sub-Account	Sell
16:06:46	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6172	(530,860.00)	Client	Sell
16:06:46	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6172	530,860.00	Sub-Account	Buy
16:06:57	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6172	530,860.00	Sub-Account	Buy
16:06:57	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6172	(530,860.00)	Client	Sell
16:07:37	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6500	532,500.00	Client	Buy
16:07:37	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6500	(532,500.00)	Client	Sell
16:07:57	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6496	(532,480.00)	Sub-Account	Sell
16:07:57	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6496	532,480.00	Client	Buy
16:08:06	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6466	532,330.00	Client	Buy
16:08:06	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6466	(532,330.00)	Sub-Account	Sell
16:08:14	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6098	530,490.00	Sub-Account	Buy
16:08:14	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6098	(530,490.00)	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
16:08:53	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6436	(532,180.00)	Sub-Account	Sell
16:08:53	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6436	532,180.00	Client	Buy
16:09:04	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6436	(532,180.00)	Sub-Account	Sell
16:09:04	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6436	532,180.00	Client	Buy
16:09:20	\$ / R 16-Mar-09	Currency Future	1	1,000	370	370,000	10.3160	3,816,920.00	Member	Buy
16:10:19	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6321	531,605.00	Client	Buy
16:10:19	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6321	(531,605.00)	Sub-Account	Sell
16:15:34	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4200	(104,200.00)	Sub-Account	Sell
16:15:34	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4200	104,200.00	Sub-Account	Buy
16:25:47	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4100	(52,050.00)	Client	Sell
16:25:47	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4100	52,050.00	Client	Buy
16:39:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6246	(531,230.00)	Sub-Account	Sell
16:39:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6100	(530,500.00)	Sub-Account	Sell
16:39:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6100	530,500.00	Client	Buy
16:39:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6200	(531,000.00)	Sub-Account	Sell
16:39:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6246	531,230.00	Client	Buy
16:39:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6200	531,000.00	Client	Buy
16:40:43	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.6089	(5,304,450.00)	Client	Sell
16:54:27	\$ / R 16-Mar-09	Currency Future	1	1,000	370	370,000	10.3160	(3,816,920.00)	Member	Sell
Total for \$ / R Currency Future			47		10,718	10,718,000		111,195,573.00		
08:59:41	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.8883	44,664.90	Sub-Account	Buy
08:59:41	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.8883	(44,664.90)	Sub-Account	Sell
15:44:52	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	14.7325	29,465.00	Client	Buy
15:44:52	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	14.7325	(29,465.00)	Sub-Account	Sell
Total for £ / R Currency Future			2		5	5,000		74,129.90		
09:51:02	ZAAD 14-Sep-09	Currency Future	1	1,000	1	1,000	6.6950	6,695.00	Sub-Account	Buy
09:51:02	ZAAD 14-Sep-09	Currency Future	1	1,000	1	1,000	6.6950	(6,695.00)	Client	Sell
11:42:02	ZAAD 12-Jun-09	Currency Future	1	1,000	50	50,000	6.5747	(328,735.00)	Member	Sell
12:00:55	ZAAD 12-Jun-09	Currency Future	1	1,000	50	50,000	6.5747	328,735.00	Client	Buy
15:40:07	ZAAD 16-Mar-09	Currency Future	1	1,000	1	1,000	6.5389	6,538.90	Sub-Account	Buy
15:40:07	ZAAD 16-Mar-09	Currency Future	1	1,000	1	1,000	6.5389	(6,538.90)	Sub-Account	Sell
Total for ZAAD Currency Future			3		52	52,000		341,968.90		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
Grand Total for all Instruments			52		10,775	10,775,000		111,611,671.80		
