



Currency Futures Matched Trades

Report for 29/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:46:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0300	(100,300.00)	Member	Sell
09:00:16	\$ / R 16-Mar-09	Currency Future	1	1,000	170	170,000	10.0230	(1,703,910.00)	Client	Sell
09:08:14	\$ / R 16-Mar-09	Currency Future	1	1,000	170	170,000	10.0230	1,703,910.00	Member	Buy
09:12:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1000	101,000.00	Client	Buy
09:12:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1000	(101,000.00)	Client	Sell
09:17:27	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	10.1000	(181,800.00)	Client	Sell
09:17:27	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	10.1000	181,800.00	Client	Buy
09:29:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0300	100,300.00	Client	Buy
09:34:25	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.1241	(708,687.00)	Member	Sell
09:37:51	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1170	20,234.00	Sub-Account	Buy
09:37:51	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1170	(20,234.00)	Sub-Account	Sell
09:52:23	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	10.0825	(181,485.00)	Client	Sell
09:52:23	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	10.0825	181,485.00	Sub-Account	Buy
09:52:23	\$ / R 16-Mar-09	Currency Future	1	1,000	22	22,000	10.1000	222,200.00	Client	Buy
09:52:23	\$ / R 16-Mar-09	Currency Future	1	1,000	22	22,000	10.1000	(222,200.00)	Client	Sell
10:17:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2225	(51,112.50)	Member	Sell
10:17:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2225	51,112.50	Client	Buy
10:18:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1020	101,020.00	Client	Buy
10:18:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1020	(101,020.00)	Sub-Account	Sell
10:36:43	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0725	503,625.00	Sub-Account	Buy
10:36:43	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0725	(503,625.00)	Sub-Account	Sell
10:42:42	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1050	101,050.00	Client	Buy
10:42:42	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1050	(101,050.00)	Client	Sell
10:47:52	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1228	(506,140.00)	Member	Sell
10:48:08	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1228	(506,140.00)	Member	Sell
10:49:21	\$ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	10.1120	(353,920.00)	Sub-Account	Sell
10:49:21	\$ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	10.1120	353,920.00	Sub-Account	Buy
10:54:01	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1050	(50,525.00)	Sub-Account	Sell
10:54:01	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1050	50,525.00	Client	Buy
10:59:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0970	(100,970.00)	Sub-Account	Sell
10:59:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0970	100,970.00	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
10:59:34	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0970	100,970.00	Client	Buy
10:59:34	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0970	(100,970.00)	Sub-Account	Sell
10:59:49	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0970	(100,970.00)	Sub-Account	Sell
10:59:49	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0970	100,970.00	Client	Buy
11:01:35	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1228	506,140.00	Client	Buy
11:02:05	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1228	506,140.00	Client	Buy
11:04:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0900	(100,900.00)	Sub-Account	Sell
11:04:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0900	100,900.00	Client	Buy
11:04:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0900	(100,900.00)	Sub-Account	Sell
11:04:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0900	100,900.00	Client	Buy
11:09:45	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0800	100,800.00	Client	Buy
11:09:45	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0800	(100,800.00)	Sub-Account	Sell
12:11:10	\$ / R 16-Mar-09	Currency Future	1	1,000	680	680,000	10.0350	(6,823,800.00)	Member	Sell
12:11:10	\$ / R 16-Mar-09	Currency Future	1	1,000	680	680,000	10.0350	6,823,800.00	Client	Buy
12:29:02	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1092	5,054,600.00	Client	Buy
12:29:02	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1092	(5,054,600.00)	Member	Sell
12:54:45	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0700	(100,700.00)	Sub-Account	Sell
12:54:45	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0700	100,700.00	Client	Buy
12:54:51	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0600	100,600.00	Client	Buy
12:54:51	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0600	(100,600.00)	Sub-Account	Sell
12:55:46	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0500	30,150.00	Client	Buy
12:55:46	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0500	(30,150.00)	Sub-Account	Sell
13:03:39	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0395	(5,019,750.00)	Client	Sell
13:03:39	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0395	5,019,750.00	Member	Buy
14:14:32	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0258	(100,258.00)	Sub-Account	Sell
14:14:32	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0258	100,258.00	Client	Buy
14:14:35	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0180	(100,180.00)	Sub-Account	Sell
14:14:35	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0180	100,180.00	Client	Buy
14:35:02	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0200	(400,800.00)	Sub-Account	Sell
14:35:02	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0200	400,800.00	Client	Buy
14:39:05	\$ / R 16-Mar-09	Currency Future	1	1,000	299	299,000	2,133.0000	637,767,000.00	Client	Buy
14:39:05	\$ / R 16-Mar-09	Currency Future	1	1,000	299	299,000	2,133.0000	(637,767,000.00)	Client	Sell
14:40:58	\$ / R 16-Mar-09	Currency Future	1	1,000	299	299,000	1,191.0000	356,109,000.00	Client	Buy
14:40:58	\$ / R 16-Mar-09	Currency Future	1	1,000	299	299,000	1,191.0000	(356,109,000.00)	Client	Sell
14:42:12	\$ / R 15-Mar-10	Currency Future	1	1,000	299	299,000	2,133.0000	637,767,000.00	Client	Buy
14:42:12	\$ / R 15-Mar-10	Currency Future	1	1,000	299	299,000	2,133.0000	(637,767,000.00)	Client	Sell
14:42:23	\$ / R 15-Mar-10	Currency Future	1	1,000	299	299,000	1,191.0000	356,109,000.00	Client	Buy
14:42:23	\$ / R 15-Mar-10	Currency Future	1	1,000	299	299,000	1,191.0000	(356,109,000.00)	Client	Sell
15:21:41	\$ / R 16-Mar-09	Currency Future	1	1,000	135	135,000	10.0383	(1,355,170.50)	Sub-Account	Sell
15:21:41	\$ / R 16-Mar-09	Currency Future	1	1,000	135	135,000	10.0383	1,355,170.50	Member	Buy
15:24:07	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.0383	702,681.00	Client	Buy
15:24:07	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.0383	(702,681.00)	Member	Sell
15:24:45	\$ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	10.0383	(652,489.50)	Member	Sell
15:24:45	\$ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	10.0383	652,489.50	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
15:51:41	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.0457	703,199.00	Member	Buy
15:51:41	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.0457	(703,199.00)	Sub-Account	Sell
15:55:02	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	10.0067	900,603.00	Sub-Account	Buy
15:55:02	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0180	(500,900.00)	Member	Sell
15:55:02	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	10.0067	(900,603.00)	Member	Sell
15:55:02	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0180	500,900.00	Client	Buy
16:00:26	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.0383	702,681.00	Member	Buy
16:00:26	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.0383	(702,681.00)	Client	Sell
16:01:40	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.1241	708,687.00	Client	Buy
16:26:05	\$ / R 16-Mar-09	Currency Future	1	1,000	676	676,000	10.0291	6,779,671.60	Member	Buy
16:26:17	\$ / R 16-Mar-09	Currency Future	1	1,000	676	676,000	10.0291	(6,779,671.60)	Member	Sell
16:27:24	\$ / R 16-Mar-09	Currency Future	1	1,000	676	676,000	10.0291	6,779,671.60	Member	Buy
16:27:29	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.2207	30,662.10	Member	Buy
16:27:41	\$ / R 16-Mar-09	Currency Future	1	1,000	676	676,000	10.0291	(6,779,671.60)	Member	Sell
16:27:42	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.2207	(30,662.10)	Member	Sell
16:28:50	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.2207	(30,662.10)	Member	Sell
16:29:06	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.2207	30,662.10	Member	Buy
16:52:52	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.4410	5,220,500.00	Client	Buy
16:52:52	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.4410	(5,220,500.00)	Member	Sell

Total for \$ / R Currency Future **47** **5,962** **5,962,000** **2,035,840,387.90**

10:05:57	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.5757	(72,878.50)	Sub-Account	Sell
10:05:57	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.5757	72,878.50	Client	Buy
11:39:39	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.3000	(143,000.00)	Sub-Account	Sell
11:39:39	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.3000	143,000.00	Client	Buy
11:39:49	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.2775	(142,775.00)	Member	Sell
11:41:00	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.2775	142,775.00	Member	Buy
11:47:34	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.1929	141,929.00	Sub-Account	Buy
11:47:34	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.1929	(141,929.00)	Sub-Account	Sell
11:47:50	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.5308	145,308.00	Sub-Account	Buy
11:47:50	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.5308	(145,308.00)	Sub-Account	Sell
12:01:08	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.2200	71,100.00	Sub-Account	Buy
12:01:08	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.2200	(71,100.00)	Sub-Account	Sell
15:14:29	£ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	14.3498	(1,004,486.00)	Sub-Account	Sell
15:14:29	£ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	14.3498	1,004,486.00	Client	Buy
15:15:05	£ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	14.3518	932,867.00	Client	Buy
15:15:05	£ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	14.3518	(932,867.00)	Sub-Account	Sell
15:16:28	£ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	14.3616	1,005,312.00	Member	Buy
15:16:28	£ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	14.3616	(1,005,312.00)	Sub-Account	Sell
15:20:28	£ / R 16-Mar-09	Currency Future	1	1,000	135	135,000	14.2921	(1,929,433.50)	Member	Sell
15:20:28	£ / R 16-Mar-09	Currency Future	1	1,000	135	135,000	14.2921	1,929,433.50	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
15:27:54	£ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	14.3498	502,243.00	Member	Buy
15:27:54	£ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	14.3498	(502,243.00)	Client	Sell
15:28:34	£ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	14.3518	(430,554.00)	Client	Sell
15:28:34	£ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	14.3518	430,554.00	Member	Buy
16:26:53	£ / R 16-Mar-09	Currency Future	1	1,000	216	216,000	14.2945	3,087,612.00	Member	Buy
16:27:07	£ / R 16-Mar-09	Currency Future	1	1,000	216	216,000	14.2945	(3,087,612.00)	Member	Sell
16:28:04	£ / R 16-Mar-09	Currency Future	1	1,000	216	216,000	14.2945	(3,087,612.00)	Member	Sell
16:28:18	£ / R 16-Mar-09	Currency Future	1	1,000	216	216,000	14.2945	3,087,612.00	Member	Buy
Total for £ / R Currency Future			14		887	887,000		12,697,110.00		
16:28:03	€ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	13.2822	(863,343.00)	Member	Sell
16:28:13	€ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	13.2822	863,343.00	Member	Buy
16:29:19	€ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	13.2822	863,343.00	Member	Buy
16:29:53	€ / R 16-Mar-09	Currency Future	1	1,000	65	65,000	13.2822	(863,343.00)	Member	Sell
Total for € / R Currency Future			2		130	130,000		1,726,686.00		
09:46:54	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	6.7365	(673,650.00)	Member	Sell
12:02:35	ZAAD 12-Jun-09	Currency Future	1	1,000	300	300,000	6.7150	(2,014,500.00)	Sub-Account	Sell
12:02:35	ZAAD 12-Jun-09	Currency Future	1	1,000	300	300,000	6.7150	2,014,500.00	Client	Buy
16:02:10	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	6.7365	673,650.00	Client	Buy
Total for ZAAD Currency Future			2		400	400,000		2,688,150.00		
Grand Total for all Instruments			65		7,379	7,379,000		2,052,952,333.90		