



Currency Futures Matched Trades

Report for 16/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:14:46	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1505	(50,752.50)	Sub-Account	Sell
09:14:46	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1505	50,752.50	Client	Buy
09:23:00	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.1145	30,343.50	Client	Buy
09:23:00	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.1145	(30,343.50)	Sub-Account	Sell
09:23:00	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	10.1100	(111,210.00)	Sub-Account	Sell
09:23:00	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	10.1100	111,210.00	Client	Buy
09:23:00	\$ / R 12-Jun-09	Currency Future	1	1,000	486	486,000	10.0955	(4,906,413.00)	Sub-Account	Sell
09:23:00	\$ / R 12-Jun-09	Currency Future	1	1,000	486	486,000	10.0955	4,906,413.00	Sub-Account	Buy
09:23:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.0955	(100,955.00)	Sub-Account	Sell
09:23:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.0955	100,955.00	Client	Buy
09:24:35	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0880	5,044,000.00	Sub-Account	Buy
09:24:35	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0880	(5,044,000.00)	Sub-Account	Sell
09:25:52	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.0955	(1,009,550.00)	Sub-Account	Sell
09:25:52	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.0955	1,009,550.00	Client	Buy
09:28:25	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.0800	(100,800.00)	Sub-Account	Sell
09:28:25	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.0800	100,800.00	Client	Buy
09:28:25	\$ / R 12-Jun-09	Currency Future	1	1,000	490	490,000	10.0755	4,936,995.00	Sub-Account	Buy
09:28:25	\$ / R 12-Jun-09	Currency Future	1	1,000	490	490,000	10.0755	(4,936,995.00)	Sub-Account	Sell
09:29:41	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.2163	(1,021,630.00)	Member	Sell
09:30:54	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	10.0955	807,640.00	Client	Buy
09:30:54	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	10.0955	(807,640.00)	Sub-Account	Sell
09:33:49	\$ / R 12-Jun-09	Currency Future	1	1,000	310	310,000	10.0955	3,129,605.00	Sub-Account	Buy
09:33:49	\$ / R 12-Jun-09	Currency Future	1	1,000	310	310,000	10.0955	(3,129,605.00)	Sub-Account	Sell
09:34:16	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1005	(5,050,250.00)	Sub-Account	Sell
09:34:16	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1005	5,050,250.00	Sub-Account	Buy
09:34:23	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0955	5,047,750.00	Sub-Account	Buy
09:34:23	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0955	(5,047,750.00)	Sub-Account	Sell
09:44:35	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1000	(505,000.00)	Sub-Account	Sell
09:44:35	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1000	505,000.00	Client	Buy
10:01:02	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1173	(5,058,650.00)	Member	Sell
10:01:16	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1173	(5,058,650.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:01:48	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1173	(5,058,650.00)	Member	Sell
10:05:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1048	10,104,800.00	Member	Buy
10:06:18	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1000	50,500.00	Client	Buy
10:06:18	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1000	(50,500.00)	Sub-Account	Sell
10:13:44	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0550	(5,027,500.00)	Sub-Account	Sell
10:13:44	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0550	5,027,500.00	Sub-Account	Buy
10:14:08	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0550	5,027,500.00	Sub-Account	Buy
10:14:08	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0550	(5,027,500.00)	Sub-Account	Sell
10:23:04	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9000	(495,000.00)	Member	Sell
10:24:11	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.0869	504,345.00	Member	Buy
10:36:51	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1173	5,058,650.00	Client	Buy
10:37:07	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1173	5,058,650.00	Client	Buy
10:37:27	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1173	5,058,650.00	Client	Buy
10:39:11	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1050	(1,010,500.00)	Sub-Account	Sell
10:39:11	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1050	1,010,500.00	Sub-Account	Buy
10:44:55	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1050	(101,050.00)	Sub-Account	Sell
10:44:55	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1050	101,050.00	Sub-Account	Buy
10:50:02	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.0869	(504,345.00)	Client	Sell
10:50:36	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9000	495,000.00	Client	Buy
11:32:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9300	(9,930,000.00)	Client	Sell
11:32:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9300	9,930,000.00	Member	Buy
11:32:55	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1320	(10,132,000.00)	Member	Sell
11:32:55	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1320	10,132,000.00	Client	Buy
11:42:56	\$ / R 16-Mar-09	Currency Future	1	1,000	156	156,000	9.9145	(1,546,662.00)	Sub-Account	Sell
11:42:56	\$ / R 16-Mar-09	Currency Future	1	1,000	156	156,000	9.9145	1,546,662.00	Sub-Account	Buy
12:29:24	\$ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	10.0925	1,513,875.00	Member	Buy
12:41:49	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1060	1,010,600.00	Client	Buy
12:41:49	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1060	(1,010,600.00)	Sub-Account	Sell
12:41:49	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1050	101,050.00	Client	Buy
12:41:49	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1050	(101,050.00)	Sub-Account	Sell
12:47:21	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1000	50,500.00	Client	Buy
12:47:21	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1000	(50,500.00)	Sub-Account	Sell
12:47:49	\$ / R 12-Jun-09	Currency Future	1	1,000	42	42,000	10.1099	(424,615.80)	Member	Sell
12:48:44	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.2305	51,152.50	Client	Buy
12:48:44	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.2305	(51,152.50)	Sub-Account	Sell
12:49:15	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.0809	(25,202,250.00)	Member	Sell
12:59:14	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.0700	(100,700.00)	Client	Sell
12:59:14	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.0700	100,700.00	Sub-Account	Buy
13:00:29	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.0534	201,068.00	Member	Buy
13:09:31	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.0534	(201,068.00)	Client	Sell
13:09:46	\$ / R 12-Jun-09	Currency Future	1	1,000	42	42,000	10.1099	424,615.80	Client	Buy
13:11:02	\$ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	10.0925	(1,513,875.00)	Client	Sell
13:11:22	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.0809	25,202,250.00	Client	Buy
13:14:15	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.0899	(25,224,750.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
13:17:12	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.0899	25,224,750.00	Client	Buy
14:09:31	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1048	(10,104,800.00)	Client	Sell
14:51:36	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.2163	1,021,630.00	Client	Buy
15:00:16	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1170	(10,117.00)	Sub-Account	Sell
15:00:16	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1170	10,117.00	Sub-Account	Buy
15:03:47	\$ / R 16-Mar-09	Currency Future	1	1,000	336	336,000	9.8900	3,323,040.00	Member	Buy
15:03:47	\$ / R 16-Mar-09	Currency Future	1	1,000	336	336,000	9.8900	(3,323,040.00)	Client	Sell
15:04:09	\$ / R 12-Jun-09	Currency Future	1	1,000	336	336,000	10.0950	(3,391,920.00)	Member	Sell
15:04:09	\$ / R 12-Jun-09	Currency Future	1	1,000	336	336,000	10.0950	3,391,920.00	Client	Buy
15:04:50	\$ / R 12-Jun-09	Currency Future	1	1,000	493	493,000	10.0950	(4,976,835.00)	Member	Sell
15:04:50	\$ / R 12-Jun-09	Currency Future	1	1,000	493	493,000	10.0950	4,976,835.00	Client	Buy
15:05:06	\$ / R 16-Mar-09	Currency Future	1	1,000	493	493,000	9.8900	(4,875,770.00)	Client	Sell
15:05:06	\$ / R 16-Mar-09	Currency Future	1	1,000	493	493,000	9.8900	4,875,770.00	Member	Buy
15:15:55	\$ / R 16-Mar-09	Currency Future	1	1,000	42	42,000	10.1200	425,040.00	Member	Buy
15:17:03	\$ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	10.1140	(1,517,100.00)	Sub-Account	Sell
15:17:03	\$ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	10.1140	1,517,100.00	Sub-Account	Buy
15:20:07	\$ / R 16-Mar-09	Currency Future	1	1,000	42	42,000	10.1200	(425,040.00)	Client	Sell
16:07:24	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.1250	202,500.00	Sub-Account	Buy
16:07:24	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.1250	(202,500.00)	Sub-Account	Sell
16:31:33	\$ / R 12-Jun-09	Currency Future	1	1,000	1,385	1,385,000	10.1310	(14,031,435.00)	Member	Sell
16:37:36	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1200	101,200.00	Client	Buy
16:37:36	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1200	(101,200.00)	Sub-Account	Sell
16:39:54	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1300	1,013,000.00	Sub-Account	Buy
16:39:54	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1300	(1,013,000.00)	Sub-Account	Sell
16:49:20	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	10.1165	252,912.50	Client	Buy
16:49:20	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	10.1165	(252,912.50)	Sub-Account	Sell
16:56:27	\$ / R 12-Jun-09	Currency Future	1	1,000	1,385	1,385,000	10.1310	14,031,435.00	Client	Buy
Total for \$ / R Currency Future			51		17,759	17,759,000		178,960,131.80		
09:53:26	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.9479	139,479.00	Member	Buy
09:53:38	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.2619	(142,619.00)	Member	Sell
10:31:12	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.2619	142,619.00	Client	Buy
11:06:07	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	14.2850	714,250.00	Sub-Account	Buy
11:06:07	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	14.2850	(714,250.00)	Client	Sell
11:07:51	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.9479	(139,479.00)	Client	Sell
12:30:08	£ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	14.3503	2,152,545.00	Member	Buy
12:46:07	£ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	14.5971	(2,919,420.00)	Member	Sell
12:47:30	£ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	14.5971	2,919,420.00	Client	Buy
12:53:03	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.3500	71,750.00	Client	Buy
12:53:03	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.3500	(71,750.00)	Client	Sell
13:10:38	£ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	14.3503	(2,152,545.00)	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
14:33:15	£ / R 12-Jun-09	Currency Future	1	1,000	1,450	1,450,000	14.3472	(20,803,440.00)	Member	Sell
15:34:18	£ / R 12-Jun-09	Currency Future	1	1,000	1,450	1,450,000	14.3472	20,803,440.00	Client	Buy
15:50:25	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	14.5205	(72,602.50)	Sub-Account	Sell
15:50:25	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	14.5205	72,602.50	Client	Buy
Total for £ / R Currency Future			8		1,880	1,880,000		27,016,105.50		
09:56:21	€ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1020	(13,102.00)	Sub-Account	Sell
09:56:21	€ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1020	13,102.00	Client	Buy
14:31:30	€ / R 12-Jun-09	Currency Future	1	1,000	1,585	1,585,000	13.1194	20,794,249.00	Member	Buy
15:07:15	€ / R 16-Mar-09	Currency Future	1	1,000	63	63,000	12.9190	(813,897.00)	Member	Sell
15:07:15	€ / R 16-Mar-09	Currency Future	1	1,000	63	63,000	12.9190	813,897.00	Client	Buy
15:08:17	€ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	12.9000	(6,450,000.00)	Member	Sell
15:08:17	€ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	12.9000	6,450,000.00	Client	Buy
15:09:12	€ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	13.1650	6,582,500.00	Member	Buy
15:09:12	€ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	13.1650	(6,582,500.00)	Client	Sell
15:10:14	€ / R 12-Jun-09	Currency Future	1	1,000	143	143,000	13.1650	1,882,595.00	Member	Buy
15:10:14	€ / R 12-Jun-09	Currency Future	1	1,000	143	143,000	13.1650	(1,882,595.00)	Client	Sell
15:10:41	€ / R 16-Mar-09	Currency Future	1	1,000	143	143,000	12.9000	(1,844,700.00)	Member	Sell
15:10:41	€ / R 16-Mar-09	Currency Future	1	1,000	143	143,000	12.9000	1,844,700.00	Client	Buy
15:11:22	€ / R 12-Jun-09	Currency Future	1	1,000	107	107,000	13.1550	1,407,585.00	Member	Buy
15:11:22	€ / R 12-Jun-09	Currency Future	1	1,000	107	107,000	13.1550	(1,407,585.00)	Client	Sell
15:12:08	€ / R 12-Jun-09	Currency Future	1	1,000	202	202,000	13.1650	(2,659,330.00)	Client	Sell
15:12:08	€ / R 12-Jun-09	Currency Future	1	1,000	202	202,000	13.1650	2,659,330.00	Member	Buy
15:12:52	€ / R 16-Mar-09	Currency Future	1	1,000	202	202,000	12.9000	(2,605,800.00)	Member	Sell
15:12:52	€ / R 16-Mar-09	Currency Future	1	1,000	202	202,000	12.9000	2,605,800.00	Client	Buy
15:34:05	€ / R 12-Jun-09	Currency Future	1	1,000	1,585	1,585,000	13.1194	(20,794,249.00)	Client	Sell
Total for € / R Currency Future			10		3,446	3,446,000		45,053,758.00		
Grand Total for all Instruments			69		23,085	23,085,000		251,029,995.30		