



Currency Futures Matched Trades

Report for 04/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:10:11	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.8025	(32,407.50)	Sub-Account	Sell
09:10:11	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.8025	32,407.50	Client	Buy
09:14:03	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.5136	525,680.00	Member	Buy
09:18:41	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.5955	(317,865.00)	Sub-Account	Sell
09:18:41	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.5955	317,865.00	Client	Buy
09:19:05	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5955	(211,910.00)	Sub-Account	Sell
09:19:05	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5955	211,910.00	Client	Buy
09:21:55	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.5595	(10,559.50)	Client	Sell
09:21:55	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.5595	10,559.50	Client	Buy
09:21:55	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5600	21,120.00	Client	Buy
09:21:55	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5600	(21,120.00)	Client	Sell
09:22:15	\$ / R 16-Mar-09	Currency Future	1	1,000	247	247,000	10.5545	(2,606,961.50)	Client	Sell
09:22:15	\$ / R 16-Mar-09	Currency Future	1	1,000	247	247,000	10.5545	2,606,961.50	Sub-Account	Buy
09:24:35	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5670	105,670.00	Member	Buy
09:28:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	10.7176	16,076,400.00	Member	Buy
09:29:46	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	10.7980	(53,990,000.00)	Member	Sell
09:31:06	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.5450	527,250.00	Sub-Account	Buy
09:31:06	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.5450	(527,250.00)	Client	Sell
09:33:52	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5670	(105,670.00)	Client	Sell
09:34:38	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.7775	10,777.50	Client	Buy
09:34:38	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.7775	(10,777.50)	Sub-Account	Sell
09:34:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	10.7176	(16,076,400.00)	Client	Sell
09:35:13	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.5136	(525,680.00)	Client	Sell
09:35:56	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	10.7445	(128,934.00)	Client	Sell
09:35:56	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	10.7445	128,934.00	Sub-Account	Buy
09:36:32	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	10.7980	53,990,000.00	Client	Buy
09:42:51	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.7120	(1,071,200.00)	Sub-Account	Sell
09:42:51	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.7120	1,071,200.00	Sub-Account	Buy
10:14:40	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5450	(21,090.00)	Client	Sell
10:14:40	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5450	21,090.00	Client	Buy
10:15:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5450	52,725.00	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
10:15:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5450	(52,725.00)	Sub-Account	Sell
10:16:11	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7050	535,250.00	Sub-Account	Buy
10:16:11	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7050	(535,250.00)	Client	Sell
10:16:34	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.5450	(84,360.00)	Sub-Account	Sell
10:16:34	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.5450	84,360.00	Client	Buy
10:19:11	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	10.7013	267,532.50	Member	Buy
10:25:25	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.7865	1,078,650.00	Client	Buy
10:25:25	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.7865	(1,078,650.00)	Member	Sell
10:29:11	\$ / R 12-Jun-09	Currency Future	1	1,000	270	270,000	10.7250	(2,895,750.00)	Member	Sell
10:29:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7200	107,200.00	Client	Buy
10:29:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7200	(107,200.00)	Sub-Account	Sell
10:32:08	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.6802	106,802.00	Member	Buy
10:33:26	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.6802	(106,802.00)	Client	Sell
10:41:05	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	10.7013	(267,532.50)	Client	Sell
10:41:25	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5389	(21,077.80)	Member	Sell
10:42:18	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5389	21,077.80	Member	Buy
10:44:32	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.7420	53,710.00	Sub-Account	Buy
10:44:32	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.7420	(53,710.00)	Client	Sell
10:44:32	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.7415	32,224.50	Sub-Account	Buy
10:44:32	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.7415	(32,224.50)	Client	Sell
10:45:10	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.7140	10,714,000.00	Member	Buy
10:48:10	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.9000	(54,500.00)	Client	Sell
10:48:10	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.9000	54,500.00	Sub-Account	Buy
10:48:42	\$ / R 12-Jun-09	Currency Future	1	1,000	270	270,000	10.7250	2,895,750.00	Member	Buy
10:49:02	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.8100	540,500.00	Client	Buy
10:49:02	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.8100	(540,500.00)	Sub-Account	Sell
10:50:06	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.7140	(10,714,000.00)	Client	Sell
10:56:04	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	10.7750	43,100.00	Sub-Account	Buy
10:56:04	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	10.7750	(43,100.00)	Client	Sell
11:00:54	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.5925	423,700.00	Sub-Account	Buy
11:00:54	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.5925	(423,700.00)	Client	Sell
11:01:10	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.5925	(423,700.00)	Client	Sell
11:01:10	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.5925	423,700.00	Sub-Account	Buy
11:08:58	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	10.5938	(148,313.20)	Member	Sell
11:20:48	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.7700	215,400.00	Client	Buy
11:20:48	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.7700	(215,400.00)	Sub-Account	Sell
11:34:45	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5400	105,400.00	Client	Buy
11:34:45	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5400	(105,400.00)	Client	Sell
11:35:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5400	52,700.00	Client	Buy
11:35:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5400	(52,700.00)	Sub-Account	Sell
11:42:48	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5350	52,675.00	Client	Buy
11:42:48	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5350	(52,675.00)	Sub-Account	Sell
12:01:39	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	10.8540	(151,956.00)	Client	Sell
12:01:39	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	10.8540	151,956.00	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
12:03:34	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5310	(105,310.00)	Client	Sell
12:03:34	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5310	105,310.00	Sub-Account	Buy
13:42:48	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7020	(107,020.00)	Sub-Account	Sell
13:42:48	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7020	107,020.00	Sub-Account	Buy
14:57:33	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5255	210,510.00	Client	Buy
14:57:33	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5255	(210,510.00)	Sub-Account	Sell
15:07:29	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5030	21,006.00	Client	Buy
15:07:29	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5030	(21,006.00)	Sub-Account	Sell
15:07:47	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5030	(21,006.00)	Sub-Account	Sell
15:07:47	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5030	21,006.00	Client	Buy
15:09:10	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	10.5938	148,313.20	Client	Buy
15:11:43	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.5030	63,018.00	Client	Buy
15:11:43	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.5030	(63,018.00)	Sub-Account	Sell
15:54:42	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.4810	209,620.00	Client	Buy
15:54:42	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.4800	(31,440.00)	Sub-Account	Sell
15:54:42	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.4800	31,440.00	Client	Buy
15:54:42	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.4810	(209,620.00)	Sub-Account	Sell
15:54:42	\$ / R 16-Mar-09	Currency Future	1	1,000	60	60,000	10.4820	(628,920.00)	Sub-Account	Sell
15:54:42	\$ / R 16-Mar-09	Currency Future	1	1,000	60	60,000	10.4820	628,920.00	Client	Buy
16:40:38	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4145	(5,207,250.00)	Sub-Account	Sell
16:40:38	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4145	5,207,250.00	Sub-Account	Buy
Total for \$ / R Currency Future			48		9,356	9,356,000		100,424,151.00		
10:44:18	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.3050	76,525.00	Sub-Account	Buy
10:44:18	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.3050	(76,525.00)	Client	Sell
10:56:57	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.9000	745,000.00	Sub-Account	Buy
10:56:57	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.9000	(745,000.00)	Client	Sell
12:03:07	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.7800	147,800.00	Sub-Account	Buy
12:03:07	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.7800	(147,800.00)	Client	Sell
12:35:46	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	15.0910	(15,091.00)	Client	Sell
12:35:46	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	15.0910	15,091.00	Sub-Account	Buy
16:45:13	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	14.9780	14,978.00	Sub-Account	Buy
16:45:13	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	14.9780	(14,978.00)	Client	Sell
Total for £ / R Currency Future			5		67	67,000		999,394.00		
09:50:12	€ / R 12-Jun-09	Currency Future	1	1,000	750	750,000	13.4185	10,063,875.00	Member	Buy
10:19:55	€ / R 12-Jun-09	Currency Future	1	1,000	750	750,000	13.4185	(10,063,875.00)	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
Total for € / R Currency Future			1		750	750,000		10,063,875.00		
Grand Total for all Instruments			54		10,173	10,173,000		111,487,420.00		