



# Currency Futures Matched Trades

Report for 06/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:51:21	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.5560	(2,111,200.00)	Member	Sell
08:54:49	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.5560	2,111,200.00	Client	Buy
08:56:34	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	10.7642	(53,821,000.00)	Member	Sell
09:01:25	\$ / R 12-Jun-09	Currency Future	1	1,000	4,000	4,000,000	10.7392	(42,956,800.00)	Member	Sell
09:06:22	\$ / R 16-Mar-09	Currency Future	1	1,000	450	450,000	10.5080	4,728,600.00	Sub-Account	Buy
09:06:22	\$ / R 16-Mar-09	Currency Future	1	1,000	450	450,000	10.5080	(4,728,600.00)	Client	Sell
09:06:26	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	10.9035	(109,035.00)	Sub-Account	Sell
09:06:26	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	10.9035	109,035.00	Client	Buy
09:08:01	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5445	(52,722.50)	Member	Sell
09:11:04	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5445	52,722.50	Client	Buy
09:11:24	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	10.7300	(858,400.00)	Client	Sell
09:11:24	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	10.7300	858,400.00	Sub-Account	Buy
09:12:42	\$ / R 16-Mar-09	Currency Future	1	1,000	16	16,000	10.5480	168,768.00	Sub-Account	Buy
09:12:42	\$ / R 16-Mar-09	Currency Future	1	1,000	16	16,000	10.5480	(168,768.00)	Client	Sell
09:22:26	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.5735	(10,573.50)	Sub-Account	Sell
09:22:26	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.5735	10,573.50	Client	Buy
09:37:35	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5550	52,775.00	Client	Buy
09:37:35	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5550	(52,775.00)	Sub-Account	Sell
09:59:48	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.9000	(43,600.00)	Client	Sell
09:59:48	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.9000	43,600.00	Sub-Account	Buy
10:02:32	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.7840	431,360.00	Client	Buy
10:02:32	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.7840	(431,360.00)	Client	Sell
10:07:07	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	10.9285	(65,571.00)	Client	Sell
10:07:07	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	10.9285	65,571.00	Sub-Account	Buy
10:21:09	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.8100	(108,100.00)	Client	Sell
10:21:09	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.8100	108,100.00	Client	Buy
10:22:00	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.5850	(317,550.00)	Client	Sell
10:22:00	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.5850	317,550.00	Sub-Account	Buy
10:22:13	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.5850	317,550.00	Sub-Account	Buy
10:22:13	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.5850	(317,550.00)	Client	Sell
10:24:27	\$ / R 12-Jun-09	Currency Future	1	1,000	4,000	4,000,000	10.7392	42,956,800.00	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
10:24:46	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	10.7642	53,821,000.00	Client	Buy
10:31:45	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.6100	318,300.00	Sub-Account	Buy
10:31:45	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.6100	(318,300.00)	Client	Sell
10:47:27	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.7885	10,788.50	Sub-Account	Buy
10:47:27	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.7885	(10,788.50)	Client	Sell
10:52:42	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.8000	(540,000.00)	Sub-Account	Sell
10:52:42	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.8000	540,000.00	Client	Buy
11:12:13	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.6000	(21,200.00)	Sub-Account	Sell
11:12:13	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.6000	21,200.00	Sub-Account	Buy
11:12:13	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.6000	(530,000.00)	Client	Sell
11:12:13	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.6000	530,000.00	Sub-Account	Buy
11:22:16	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.8000	(108,000.00)	Client	Sell
11:22:16	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.8000	108,000.00	Client	Buy
11:26:08	\$ / R 12-Jun-09	Currency Future	1	1,000	4,000	4,000,000	10.7927	43,170,800.00	Member	Buy
11:56:16	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.6360	10,636.00	Client	Buy
11:56:16	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.6360	(10,636.00)	Sub-Account	Sell
12:05:47	\$ / R 12-Jun-09	Currency Future	1	1,000	4,000	4,000,000	10.7927	(43,170,800.00)	Client	Sell
13:51:05	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7850	539,250.00	Client	Buy
13:51:05	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7850	(539,250.00)	Sub-Account	Sell
13:51:13	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7799	(538,995.00)	Member	Sell
13:53:07	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7799	538,995.00	Member	Buy
14:24:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10,000	10,000,000	292.2200	(2,922,200,000.00)	Client	Sell
14:24:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10,000	10,000,000	292.2200	2,922,200,000.00	Member	Buy
14:27:07	\$ / R 16-Mar-09	Currency Future	1	1,000	10,000	10,000,000	264.7700	2,647,700,000.00	Member	Buy
14:27:07	\$ / R 16-Mar-09	Currency Future	1	1,000	10,000	10,000,000	264.7700	(2,647,700,000.00)	Client	Sell
15:32:47	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5450	52,725.00	Client	Buy
15:32:47	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5450	(52,725.00)	Sub-Account	Sell
15:33:04	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5200	(52,600.00)	Sub-Account	Sell
15:33:04	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5200	52,600.00	Client	Buy
15:33:17	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5149	(105,149.00)	Member	Sell
15:35:57	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5149	105,149.00	Member	Buy
15:52:31	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7400	(107,400.00)	Sub-Account	Sell
15:52:31	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7400	107,400.00	Client	Buy
15:52:42	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7290	(107,290.00)	Member	Sell
15:53:04	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7300	536,500.00	Sub-Account	Buy
15:53:04	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7300	(536,500.00)	Sub-Account	Sell
15:53:16	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7339	(536,695.00)	Member	Sell
15:55:14	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.5100	315,300.00	Client	Buy
15:55:14	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.5100	(315,300.00)	Sub-Account	Sell
15:55:20	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.4849	(314,547.00)	Member	Sell
15:55:22	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	10.6783	53,391,500.00	Member	Buy
15:57:17	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7000	(535,000.00)	Sub-Account	Sell
15:57:17	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7000	535,000.00	Client	Buy
15:57:25	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6827	(534,135.00)	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
15:58:06	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7290	107,290.00	Member	Buy
15:58:15	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7339	536,695.00	Member	Buy
15:58:26	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.4849	314,547.00	Member	Buy
15:58:35	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.6827	534,135.00	Member	Buy
15:59:37	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	10.6783	(53,391,500.00)	Client	Sell
16:00:32	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.4835	314,505.00	Client	Buy
16:00:32	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.4835	(314,505.00)	Sub-Account	Sell
16:03:45	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4649	(52,324.50)	Member	Sell
16:03:48	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.7300	(321,900.00)	Client	Sell
16:03:48	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.7300	321,900.00	Client	Buy
16:04:34	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4649	52,324.50	Client	Buy
16:23:26	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	10.8140	2,162,800.00	Member	Buy
16:24:40	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.5356	(2,107,120.00)	Member	Sell
16:33:20	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	10.8140	(2,162,800.00)	Client	Sell
16:34:21	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.5356	2,107,120.00	Client	Buy
16:49:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.9000	109,000.00	Client	Buy
16:49:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.9000	(109,000.00)	Client	Sell
16:50:28	\$ / R 12-Jun-09	Currency Future	1	1,000	45	45,000	10.9000	(490,500.00)	Sub-Account	Sell
16:50:28	\$ / R 12-Jun-09	Currency Future	1	1,000	45	45,000	10.9000	490,500.00	Client	Buy
16:50:38	\$ / R 12-Jun-09	Currency Future	1	1,000	45	45,000	10.6868	(480,906.00)	Member	Sell
16:50:54	\$ / R 12-Jun-09	Currency Future	1	1,000	45	45,000	10.6868	480,906.00	Member	Buy

**Total for \$ / R Currency Future** 48 39,996 39,996,000 5,784,469,471.00

09:08:57	£ / R 16-Mar-09	Currency Future	1	1,000	24	24,000	15.0000	(360,000.00)	Client	Sell
09:08:57	£ / R 16-Mar-09	Currency Future	1	1,000	24	24,000	15.0000	360,000.00	Sub-Account	Buy
09:10:56	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.5100	(77,550.00)	Client	Sell
09:10:56	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.5100	77,550.00	Sub-Account	Buy
09:53:13	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	15.5305	62,122.00	Sub-Account	Buy
09:53:13	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	15.5305	(62,122.00)	Client	Sell
10:01:08	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.0500	752,500.00	Sub-Account	Buy
10:01:08	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.0500	(752,500.00)	Client	Sell
10:16:31	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	15.1000	15,100.00	Sub-Account	Buy
10:16:31	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	15.1000	(15,100.00)	Client	Sell
10:27:59	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	15.1134	15,113.40	Member	Buy
10:28:40	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	15.1134	(15,113.40)	Member	Sell
10:29:39	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.1250	756,250.00	Sub-Account	Buy
10:29:39	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	15.1250	(756,250.00)	Client	Sell

**Total for £ / R Currency Future** 7 135 135,000 2,038,635.40

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:46:57	€ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	13.3700	(401,100.00)	Client	Sell
09:46:57	€ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	13.3700	401,100.00	Sub-Account	Buy
09:47:15	€ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	13.3700	401,100.00	Sub-Account	Buy
09:47:15	€ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	13.3700	(401,100.00)	Client	Sell
11:23:23	€ / R 12-Jun-09	Currency Future	1	1,000	750	750,000	13.6986	10,273,950.00	Member	Buy
13:37:41	€ / R 12-Jun-09	Currency Future	1	1,000	750	750,000	13.6986	(10,273,950.00)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>810</b>	<b>810,000</b>		<b>11,076,150.00</b>		
<b>Grand Total for all Instruments</b>			<b>58</b>		<b>40,941</b>	<b>40,941,000</b>		<b>5,797,584,256.40</b>		