



Currency Futures Matched Trades

Report for 10/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:31:58	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7500	(537,500.00)	Sub-Account	Sell
09:31:58	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7500	537,500.00	Client	Buy
09:40:08	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.8477	5,423,850.00	Member	Buy
09:44:06	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5350	(2,633,750.00)	Client	Sell
09:44:06	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.5350	2,633,750.00	Member	Buy
09:48:10	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7901	539,505.00	Member	Buy
09:56:07	\$ / R 12-Jun-09	Currency Future	1	1,000	103	103,000	10.7225	(1,104,417.50)	Client	Sell
09:56:07	\$ / R 12-Jun-09	Currency Future	1	1,000	103	103,000	10.7225	1,104,417.50	Member	Buy
10:01:27	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.7200	214,400.00	Client	Buy
10:01:27	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.7200	(214,400.00)	Sub-Account	Sell
10:02:46	\$ / R 16-Mar-09	Currency Future	1	1,000	55	55,000	10.4990	(577,445.00)	Member	Sell
10:03:03	\$ / R 16-Mar-09	Currency Future	1	1,000	55	55,000	10.4990	(577,445.00)	Member	Sell
10:07:23	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4870	20,974.00	Sub-Account	Buy
10:07:23	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4870	(20,974.00)	Sub-Account	Sell
10:11:14	\$ / R 16-Mar-09	Currency Future	1	1,000	55	55,000	10.4990	577,445.00	Client	Buy
10:11:50	\$ / R 16-Mar-09	Currency Future	1	1,000	55	55,000	10.4990	577,445.00	Client	Buy
10:12:24	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.5000	(31,500.00)	Sub-Account	Sell
10:12:24	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.5000	31,500.00	Sub-Account	Buy
10:40:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5000	(105,000.00)	Sub-Account	Sell
10:40:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5000	105,000.00	Client	Buy
10:53:13	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.8477	(5,423,850.00)	Client	Sell
11:00:35	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7901	(539,505.00)	Client	Sell
11:42:03	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7290	(107,290.00)	Client	Sell
11:42:03	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7290	107,290.00	Client	Buy
11:56:37	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5200	52,600.00	Client	Buy
11:56:37	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5200	(52,600.00)	Sub-Account	Sell
12:18:41	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.7290	214,580.00	Client	Buy
12:18:41	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.7290	(214,580.00)	Sub-Account	Sell
12:20:34	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7290	107,290.00	Client	Buy
12:20:34	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.7290	(107,290.00)	Sub-Account	Sell
12:57:32	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.4900	(41,960.00)	Sub-Account	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
12:57:32	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.4900	41,960.00	Client	Buy
12:58:54	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4980	(52,490.00)	Sub-Account	Sell
12:58:54	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4980	52,490.00	Sub-Account	Buy
13:26:52	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4700	104,700.00	Client	Buy
13:26:52	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4700	(104,700.00)	Sub-Account	Sell
13:27:55	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	10.6750	(74,725.00)	Sub-Account	Sell
13:27:55	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	10.6750	74,725.00	Client	Buy
13:36:09	\$ / R 12-Jun-09	Currency Future	1	1,000	4,500	4,500,000	10.6872	(48,092,400.00)	Member	Sell
13:38:52	\$ / R 12-Jun-09	Currency Future	1	1,000	3,800	3,800,000	10.6775	(40,574,500.00)	Member	Sell
13:38:52	\$ / R 12-Jun-09	Currency Future	1	1,000	3,800	3,800,000	10.6775	40,574,500.00	Client	Buy
13:41:04	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	10.6726	(2,668,150.00)	Member	Sell
13:47:39	\$ / R 16-Mar-09	Currency Future	1	1,000	55	55,000	10.4555	(575,052.50)	Member	Sell
13:47:39	\$ / R 16-Mar-09	Currency Future	1	1,000	55	55,000	10.4555	(575,052.50)	Member	Sell
13:50:49	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.4500	(41,800.00)	Sub-Account	Sell
13:50:49	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.4500	41,800.00	Client	Buy
13:56:23	\$ / R 16-Mar-09	Currency Future	1	1,000	55	55,000	10.4555	575,052.50	Client	Buy
13:57:09	\$ / R 16-Mar-09	Currency Future	1	1,000	55	55,000	10.4555	575,052.50	Client	Buy
13:57:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4530	(52,265.00)	Member	Sell
14:03:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4530	52,265.00	Client	Buy
14:06:57	\$ / R 12-Jun-09	Currency Future	1	1,000	4,500	4,500,000	10.6872	48,092,400.00	Client	Buy
14:11:11	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4000	104,000.00	Client	Buy
14:11:11	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4000	(104,000.00)	Sub-Account	Sell
14:11:11	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.6000	318,000.00	Client	Buy
14:11:11	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.6000	(318,000.00)	Sub-Account	Sell
14:25:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4230	52,115.00	Sub-Account	Buy
14:25:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4230	(52,115.00)	Sub-Account	Sell
14:27:27	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	10.6726	2,668,150.00	Client	Buy
14:51:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4480	(10,448.00)	Sub-Account	Sell
14:51:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4480	10,448.00	Client	Buy
15:31:18	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	10.7915	(323,745.00)	Sub-Account	Sell
15:31:18	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	10.7915	323,745.00	Client	Buy
15:41:08	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4100	20,820.00	Client	Buy
15:41:08	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.4100	(20,820.00)	Sub-Account	Sell
15:57:12	\$ / R 16-Mar-09	Currency Future	1	1,000	34,460	34,460,000	10.5181	(362,453,726.00)	Member	Sell
15:57:37	\$ / R 12-Jun-09	Currency Future	1	1,000	34,460	34,460,000	10.7271	369,655,866.00	Member	Buy
15:59:08	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	10.7275	2,145,500.00	Member	Buy
15:59:25	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.3800	(72,660.00)	Sub-Account	Sell
15:59:25	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3800	(103,800.00)	Sub-Account	Sell
15:59:25	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3800	103,800.00	Client	Buy
15:59:25	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.3800	72,660.00	Client	Buy
15:59:27	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.5890	(105,890.00)	Sub-Account	Sell
15:59:27	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.5890	105,890.00	Sub-Account	Buy
15:59:29	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	10.3750	(93,375.00)	Sub-Account	Sell
15:59:29	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	10.3750	93,375.00	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
15:59:37	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.5810	529,050.00	Client	Buy
15:59:37	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.5810	(529,050.00)	Sub-Account	Sell
15:59:37	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.5800	(211,600.00)	Sub-Account	Sell
15:59:37	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.5800	211,600.00	Client	Buy
16:11:55	\$ / R 16-Mar-09	Currency Future	1	1,000	34,460	34,460,000	10.5181	362,453,726.00	Member	Buy
16:12:20	\$ / R 12-Jun-09	Currency Future	1	1,000	34,460	34,460,000	10.7271	(369,655,866.00)	Member	Sell
16:13:36	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	10.5551	(21,110,200.00)	Member	Sell
16:14:54	\$ / R 12-Jun-09	Currency Future	1	1,000	75	75,000	10.5500	791,250.00	Client	Buy
16:14:54	\$ / R 12-Jun-09	Currency Future	1	1,000	75	75,000	10.5500	(791,250.00)	Client	Sell
16:15:25	\$ / R 16-Mar-09	Currency Future	1	1,000	13	13,000	10.3324	134,321.20	Client	Buy
16:15:25	\$ / R 16-Mar-09	Currency Future	1	1,000	13	13,000	10.3324	(134,321.20)	Client	Sell
16:15:34	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.3300	(72,310.00)	Client	Sell
16:15:34	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.3300	72,310.00	Sub-Account	Buy
16:15:52	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	10.5551	21,110,200.00	Client	Buy
16:24:29	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.5915	(105,915.00)	Sub-Account	Sell
16:24:29	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.5915	105,915.00	Client	Buy
16:29:43	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	10.7275	(2,145,500.00)	Client	Sell
16:50:06	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3750	(51,875.00)	Sub-Account	Sell
16:50:06	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3750	51,875.00	Client	Buy
16:51:48	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.3375	258,437.50	Sub-Account	Buy
16:51:48	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.3375	(258,437.50)	Client	Sell
16:52:08	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.5500	(105,500.00)	Client	Sell
16:52:08	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.5500	105,500.00	Client	Buy
Total for \$ / R Currency Future			49		81,287	81,287,000		863,931,045.20		
12:51:15	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	14.8125	(14,812.50)	Client	Sell
12:51:15	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	14.8125	14,812.50	Client	Buy
13:03:25	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	14.8000	740,000.00	Client	Buy
13:03:25	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	14.8000	(740,000.00)	Sub-Account	Sell
13:42:00	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	14.7779	(3,694,475.00)	Member	Sell
14:10:57	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	14.7500	(1,475,000.00)	Sub-Account	Sell
14:10:57	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	14.7500	1,475,000.00	Client	Buy
14:27:43	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	14.7779	3,694,475.00	Client	Buy
16:06:55	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	14.6500	14,650.00	Client	Buy
16:06:55	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	14.6500	(14,650.00)	Client	Sell
Total for £ / R Currency Future			5		402	402,000		5,938,937.50		
13:47:39	€ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	13.2890	(398,670.00)	Member	Sell
13:47:39	€ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	13.2890	(398,670.00)	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
13:58:26	€ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	13.2890	398,670.00	Client	Buy
13:59:22	€ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	13.2890	398,670.00	Client	Buy
14:09:00	€ / R 16-Mar-09	Currency Future	1	1,000	1,200	1,200,000	13.2378	(15,885,360.00)	Client	Sell
14:09:42	€ / R 12-Jun-09	Currency Future	1	1,000	1,200	1,200,000	13.5328	(16,239,360.00)	Member	Sell
14:10:24	€ / R 16-Mar-09	Currency Future	1	1,000	1,200	1,200,000	13.2378	15,885,360.00	Member	Buy
14:19:50	€ / R 12-Jun-09	Currency Future	1	1,000	1,200	1,200,000	13.5328	16,239,360.00	Client	Buy
Total for € / R Currency Future			4		2,460	2,460,000		32,922,060.00		
10:33:22	ZAAD 16-Mar-09	Currency Future	1	1,000	300	300,000	6.7167	2,015,010.00	Member	Buy
10:33:43	ZAAD 12-Jun-09	Currency Future	1	1,000	300	300,000	6.7972	(2,039,160.00)	Member	Sell
10:38:10	ZAAD 16-Mar-09	Currency Future	1	1,000	300	300,000	6.7167	(2,015,010.00)	Client	Sell
10:38:46	ZAAD 12-Jun-09	Currency Future	1	1,000	300	300,000	6.7972	2,039,160.00	Client	Buy
Total for ZAAD Currency Future			2		600	600,000		4,054,170.00		
Grand Total for all Instruments			60		84,749	84,749,000		906,846,212.70		