



Currency Futures Matched Trades

Report for 20/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:17:23	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.8690	(986,900.00)	Member	Sell
08:35:29	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.8690	986,900.00	Client	Buy
09:09:15	\$ / R 12-Jun-09	Currency Future	1	1,000	700	700,000	9.7781	(6,844,670.00)	Member	Sell
09:11:28	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.8750	296,250.00	Client	Buy
09:11:28	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.8750	(296,250.00)	Sub-Account	Sell
09:22:54	\$ / R 12-Jun-09	Currency Future	1	1,000	65	65,000	9.8700	(641,550.00)	Sub-Account	Sell
09:22:54	\$ / R 12-Jun-09	Currency Future	1	1,000	65	65,000	9.8700	641,550.00	Client	Buy
09:27:53	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8600	49,300.00	Client	Buy
09:27:53	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8600	(49,300.00)	Client	Sell
09:45:22	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.8413	(24,603,250.00)	Member	Sell
09:51:23	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.8413	24,603,250.00	Client	Buy
09:53:49	\$ / R 12-Jun-09	Currency Future	1	1,000	700	700,000	9.7781	6,844,670.00	Client	Buy
09:58:13	\$ / R 12-Jun-09	Currency Future	1	1,000	62	62,000	9.8175	608,685.00	Member	Buy
09:58:13	\$ / R 12-Jun-09	Currency Future	1	1,000	62	62,000	9.8175	(608,685.00)	Client	Sell
10:12:56	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.8650	197,300.00	Client	Buy
10:12:56	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.8650	(197,300.00)	Sub-Account	Sell
10:19:32	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.8500	59,100.00	Client	Buy
10:19:32	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.8500	(59,100.00)	Sub-Account	Sell
10:38:27	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8300	(9,830.00)	Sub-Account	Sell
10:38:27	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.8300	(147,450.00)	Sub-Account	Sell
10:38:27	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.8300	147,450.00	Client	Buy
10:38:27	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8300	9,830.00	Client	Buy
10:39:10	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.9520	49,760.00	Client	Buy
10:39:10	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.9520	(49,760.00)	Sub-Account	Sell
10:39:54	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.8640	(4,932,000.00)	Member	Sell
10:39:54	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.8640	4,932,000.00	Client	Buy
10:40:00	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.8125	294,375.00	Client	Buy
10:40:00	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.8125	(294,375.00)	Sub-Account	Sell
10:43:17	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	9.8387	(29,516,100.00)	Member	Sell
10:50:24	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.8398	196,796.00	Member	Buy
10:53:24	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.8398	(196,796.00)	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
11:43:21	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8000	9,800.00	Client	Buy
11:43:21	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8000	(9,800.00)	Sub-Account	Sell
11:43:21	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	9.9400	39,760.00	Client	Buy
11:43:21	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	9.9400	(39,760.00)	Sub-Account	Sell
11:44:26	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	9.8387	29,516,100.00	Client	Buy
12:14:58	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.8660	(4,933,000.00)	Member	Sell
12:16:15	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.8660	4,933,000.00	Client	Buy
12:35:20	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8800	(9,880.00)	Client	Sell
12:35:20	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8800	9,880.00	Sub-Account	Buy
12:36:21	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.8875	(19,775.00)	Sub-Account	Sell
12:36:21	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.8875	19,775.00	Sub-Account	Buy
12:40:44	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.8840	(9,884,000.00)	Member	Sell
13:00:05	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.8500	(197,000.00)	Sub-Account	Sell
13:00:05	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.8500	197,000.00	Client	Buy
13:00:05	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8500	(49,250.00)	Sub-Account	Sell
13:00:05	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8500	49,250.00	Client	Buy
13:01:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8200	(49,100.00)	Sub-Account	Sell
13:01:10	\$ / R 12-Jun-09	Currency Future	1	1,000	36	36,000	9.8290	(353,844.00)	Sub-Account	Sell
13:01:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8200	49,100.00	Client	Buy
13:01:10	\$ / R 12-Jun-09	Currency Future	1	1,000	36	36,000	9.8290	353,844.00	Client	Buy
13:01:10	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	9.9500	298,500.00	Client	Buy
13:01:10	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	9.9500	(298,500.00)	Sub-Account	Sell
13:16:10	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8000	(98,000.00)	Sub-Account	Sell
13:16:10	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8000	98,000.00	Client	Buy
13:20:07	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.7810	(24,452,500.00)	Member	Sell
13:38:10	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.8840	9,884,000.00	Client	Buy
13:44:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7800	(9,780.00)	Client	Sell
13:44:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7800	9,780.00	Client	Buy
13:46:53	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.7810	24,452,500.00	Client	Buy
14:21:03	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.7825	(489,125.00)	Sub-Account	Sell
14:21:03	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.7825	489,125.00	Sub-Account	Buy
15:33:55	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8225	(49,112.50)	Sub-Account	Sell
15:33:55	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8225	49,112.50	Client	Buy
15:46:44	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.8100	196,200.00	Sub-Account	Buy
15:46:44	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.8100	(196,200.00)	Sub-Account	Sell
15:54:39	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.7855	(293,565.00)	Sub-Account	Sell
15:54:39	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.7855	293,565.00	Client	Buy
15:54:39	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.7900	195,800.00	Sub-Account	Buy
15:54:39	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.7900	(195,800.00)	Sub-Account	Sell
15:59:45	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.7540	(4,877,000.00)	Client	Sell
15:59:45	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.7540	4,877,000.00	Member	Buy
16:46:23	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8500	(98,500.00)	Sub-Account	Sell
16:46:23	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8500	98,500.00	Sub-Account	Buy
16:54:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.8200	19,640.00	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
16:54:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.8200	(19,640.00)	Sub-Account	Sell
Total for \$ / R Currency Future			38		11,811	11,811,000		116,056,447.50		
10:44:29	£ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	14.4900	(144,900.00)	Sub-Account	Sell
10:44:29	£ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	14.4900	144,900.00	Client	Buy
10:47:56	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	14.6150	(73,075.00)	Client	Sell
10:47:56	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	14.6150	73,075.00	Sub-Account	Buy
11:38:58	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	14.4750	(57,900.00)	Sub-Account	Sell
11:38:58	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	14.4750	57,900.00	Client	Buy
Total for £ / R Currency Future			3		19	19,000		275,875.00		
Grand Total for all Instruments			41		11,830	11,830,000		116,332,322.50		