



Currency Futures Matched Trades

Report for 30/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:44:33	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.8950	1,979,000.00	Member	Buy
08:52:34	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.9200	(992,000.00)	Member	Sell
09:01:02	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.9805	(1,996,100.00)	Member	Sell
09:02:30	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	9.8890	(791,120.00)	Client	Sell
09:02:30	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	9.8890	791,120.00	Sub-Account	Buy
09:02:52	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	9.8890	692,230.00	Sub-Account	Buy
09:02:52	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	9.8890	(692,230.00)	Client	Sell
09:15:02	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.9229	(9,922,900.00)	Member	Sell
09:15:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.9229	(9,922,900.00)	Member	Sell
09:15:20	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.9229	(9,922,900.00)	Member	Sell
09:15:20	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	10.1475	405,900.00	Sub-Account	Buy
09:15:20	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	10.1475	(405,900.00)	Sub-Account	Sell
09:16:09	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.8950	(1,979,000.00)	Client	Sell
09:18:30	\$ / R 12-Jun-09	Currency Future	1	1,000	77	77,000	9.8900	761,530.00	Member	Buy
09:18:30	\$ / R 12-Jun-09	Currency Future	1	1,000	77	77,000	9.8900	(761,530.00)	Client	Sell
09:28:08	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.9473	(9,947,300.00)	Member	Sell
09:28:18	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8888	(98,888.00)	Client	Sell
09:28:18	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8888	98,888.00	Client	Buy
09:29:16	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.9473	9,947,300.00	Client	Buy
09:38:32	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.9805	1,996,100.00	Client	Buy
09:40:16	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.8994	989,940.00	Member	Buy
09:41:33	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.8994	(989,940.00)	Client	Sell
09:44:13	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	9.9498	(29,849,400.00)	Member	Sell
10:03:09	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	9.9498	29,849,400.00	Client	Buy
10:03:38	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.9229	9,922,900.00	Client	Buy
10:03:48	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.9229	9,922,900.00	Client	Buy
10:04:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.9229	9,922,900.00	Client	Buy
10:08:16	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.9073	(2,476,825.00)	Member	Sell
10:21:07	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.8650	1,973,000.00	Member	Buy
10:21:07	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.8650	(1,973,000.00)	Client	Sell
10:30:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.8600	19,720.00	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
10:30:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.8600	(19,720.00)	Sub-Account	Sell
10:31:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8600	(49,300.00)	Sub-Account	Sell
10:31:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8600	49,300.00	Sub-Account	Buy
10:36:16	\$ / R 14-Sep-09	Currency Future	1	1,000	600	600,000	607.8200	(364,692,000.00)	Member	Sell
10:45:13	\$ / R 14-Sep-09	Currency Future	1	1,000	240	240,000	10.0590	2,414,160.00	Member	Buy
11:03:15	\$ / R 14-Sep-09	Currency Future	1	1,000	600	600,000	607.8200	364,692,000.00	Member	Buy
11:03:56	\$ / R 14-Sep-09	Currency Future	1	1,000	240	240,000	10.0590	(2,414,160.00)	Member	Sell
11:08:51	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.9073	2,476,825.00	Client	Buy
11:12:46	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.9200	992,000.00	Client	Buy
11:14:40	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8500	(98,500.00)	Client	Sell
11:14:40	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8500	98,500.00	Client	Buy
11:22:16	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.8650	1,973,000.00	Member	Buy
11:22:16	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.8650	(1,973,000.00)	Client	Sell
11:41:41	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8500	98,500.00	Client	Buy
11:41:41	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8500	(98,500.00)	Client	Sell
11:53:40	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8888	(9,888.80)	Client	Sell
11:53:40	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8888	9,888.80	Client	Buy
12:25:43	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.8850	(395,400.00)	Member	Sell
12:25:43	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.8850	395,400.00	Client	Buy
12:27:19	\$ / R 12-Jun-09	Currency Future	1	1,000	6,500	6,500,000	9.8484	64,014,600.00	Member	Buy
12:29:18	\$ / R 12-Jun-09	Currency Future	1	1,000	6,500	6,500,000	9.8484	(64,014,600.00)	Member	Sell
12:44:01	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8888	(98,888.00)	Client	Sell
12:44:01	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8888	98,888.00	Client	Buy
13:33:42	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	9.8500	(78,800.00)	Sub-Account	Sell
13:33:42	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	9.8500	78,800.00	Client	Buy
13:33:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8500	(49,250.00)	Sub-Account	Sell
13:33:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8500	49,250.00	Client	Buy
14:09:15	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.8888	59,332.80	Sub-Account	Buy
14:09:15	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.8888	(59,332.80)	Client	Sell
14:11:15	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8519	9,851.90	Sub-Account	Buy
14:11:15	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8519	(9,851.90)	Client	Sell
14:52:00	\$ / R 12-Jun-09	Currency Future	1	1,000	720	720,000	9.9111	(7,135,992.00)	Member	Sell
14:57:51	\$ / R 12-Jun-09	Currency Future	1	1,000	720	720,000	9.9111	7,135,992.00	Client	Buy
15:02:16	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	10.1255	(60,753.00)	Client	Sell
15:02:16	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	10.1255	60,753.00	Sub-Account	Buy
15:13:49	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8880	(98,880.00)	Client	Sell
15:13:49	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.8880	98,880.00	Client	Buy
15:17:03	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.8888	69,221.60	Sub-Account	Buy
15:17:03	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.8888	(69,221.60)	Client	Sell
15:44:36	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	10.1484	(40,593.60)	Client	Sell
15:44:36	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	10.1484	40,593.60	Sub-Account	Buy
15:57:08	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.8872	494,360.00	Member	Buy
16:36:39	\$ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	607.8200	(182,346,000.00)	Member	Sell
16:41:14	\$ / R 14-Sep-09	Currency Future	1	1,000	120	120,000	10.0490	1,205,880.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
16:48:03	\$ / R 14-Sep-09	Currency Future	1	1,000	120	120,000	10.0490	(1,205,880.00)	Client	Sell
16:49:43	\$ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	607.8200	182,346,000.00	Client	Buy
16:49:46	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8941	9,894.10	Sub-Account	Buy
16:49:46	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8941	(9,894.10)	Sub-Account	Sell
16:51:11	\$ / R 12-Jun-09	Currency Future	1	1,000	17	17,000	9.9286	(168,786.20)	Sub-Account	Sell
16:51:11	\$ / R 12-Jun-09	Currency Future	1	1,000	17	17,000	9.9286	168,786.20	Client	Buy
16:55:44	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8941	(49,470.50)	Client	Sell
16:55:44	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.8941	49,470.50	Sub-Account	Buy
16:57:05	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.8872	(494,360.00)	Client	Sell
16:57:15	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.8431	(68,901.70)	Client	Sell
16:57:16	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.8431	68,901.70	Member	Buy
Total for \$ / R Currency Future			43		17,212	17,212,000		708,531,857.20		
11:42:29	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.9676	13,967.60	Sub-Account	Buy
11:42:29	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.9676	(13,967.60)	Client	Sell
14:21:26	£ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	14.0205	1,752,562.50	Member	Buy
14:57:39	£ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	14.0205	(1,752,562.50)	Client	Sell
Total for £ / R Currency Future			2		126	126,000		1,766,530.10		
09:04:35	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.9857	(1,298,570.00)	Member	Sell
11:08:22	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.9857	1,298,570.00	Client	Buy
15:36:59	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0737	(130,737.00)	Sub-Account	Sell
15:36:59	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0737	130,737.00	Sub-Account	Buy
15:37:14	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2490	(132,490.00)	Sub-Account	Sell
15:37:14	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2490	132,490.00	Sub-Account	Buy
15:37:37	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0650	130,650.00	Sub-Account	Buy
15:37:37	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0650	(130,650.00)	Sub-Account	Sell
15:38:17	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0500	130,500.00	Sub-Account	Buy
15:38:17	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0500	(130,500.00)	Sub-Account	Sell
15:40:11	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2423	(132,423.00)	Sub-Account	Sell
15:40:11	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2423	132,423.00	Sub-Account	Buy
15:40:20	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2380	(132,380.00)	Sub-Account	Sell
15:40:20	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2380	132,380.00	Sub-Account	Buy
15:40:49	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0467	130,467.00	Sub-Account	Buy
15:40:49	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0467	(130,467.00)	Sub-Account	Sell
15:40:55	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0445	130,445.00	Sub-Account	Buy
15:40:55	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0445	(130,445.00)	Sub-Account	Sell
15:41:50	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2344	(132,344.00)	Sub-Account	Sell
15:41:50	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2344	132,344.00	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
15:43:25	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0400	(130,400.00)	Sub-Account	Sell
15:43:25	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0400	130,400.00	Sub-Account	Buy
15:43:30	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2319	(132,319.00)	Sub-Account	Sell
15:43:30	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2319	132,319.00	Sub-Account	Buy
15:45:32	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2377	132,377.00	Sub-Account	Buy
15:45:32	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2377	(132,377.00)	Sub-Account	Sell
15:47:52	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0555	130,555.00	Sub-Account	Buy
15:47:52	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0555	(130,555.00)	Sub-Account	Sell
15:48:05	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2476	132,476.00	Sub-Account	Buy
15:48:05	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2476	(132,476.00)	Sub-Account	Sell
15:51:41	€ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	13.2366	397,098.00	Sub-Account	Buy
15:51:41	€ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	13.2366	(397,098.00)	Sub-Account	Sell
15:51:44	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	13.0448	(391,344.00)	Sub-Account	Sell
15:51:44	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	13.0448	391,344.00	Sub-Account	Buy
Total for € / R Currency Future			17		300	300,000		3,927,575.00		
Grand Total for all Instruments			62		17,638	17,638,000		714,225,962.30		