



Currency Futures Matched Trades

Report for 09/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:03:28	\$ / R 16-Mar-09	Currency Future	1	1,000	2,205	2,205,000	9.8062	21,622,671.00	Client	Buy
08:03:28	\$ / R 16-Mar-09	Currency Future	1	1,000	2,205	2,205,000	9.8062	(21,622,671.00)	Member	Sell
08:48:00	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0500	(5,025,000.00)	Member	Sell
08:50:39	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0500	5,025,000.00	Client	Buy
09:03:08	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8346	(196,692.00)	Member	Sell
09:03:37	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8346	196,692.00	Member	Buy
09:04:54	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.8893	(4,944,650.00)	Member	Sell
09:07:13	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.8546	(492,730.00)	Member	Sell
09:07:42	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	9.8666	(19,733,200.00)	Member	Sell
09:08:37	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	9.7941	(29,382,300.00)	Member	Sell
09:09:25	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8424	196,848.00	Sub-Account	Buy
09:09:25	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8424	(196,848.00)	Sub-Account	Sell
09:10:01	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.8424	(4,921,200.00)	Sub-Account	Sell
09:10:01	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.8424	4,921,200.00	Sub-Account	Buy
09:10:06	\$ / R 16-Mar-09	Currency Future	1	1,000	480	480,000	9.8324	4,719,552.00	Sub-Account	Buy
09:10:06	\$ / R 16-Mar-09	Currency Future	1	1,000	480	480,000	9.8324	(4,719,552.00)	Sub-Account	Sell
09:10:25	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8274	(196,548.00)	Sub-Account	Sell
09:10:25	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8274	196,548.00	Sub-Account	Buy
09:16:41	\$ / R 16-Mar-09	Currency Future	1	1,000	75	75,000	9.8200	736,500.00	Client	Buy
09:16:41	\$ / R 16-Mar-09	Currency Future	1	1,000	75	75,000	9.8200	(736,500.00)	Sub-Account	Sell
09:17:14	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.8893	4,944,650.00	Client	Buy
09:19:46	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	9.8078	(39,231.20)	Sub-Account	Sell
09:19:46	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	9.8078	39,231.20	Client	Buy
09:20:16	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8128	196,256.00	Sub-Account	Buy
09:20:16	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8128	(196,256.00)	Sub-Account	Sell
09:22:42	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.7950	(19,590.00)	Client	Sell
09:22:42	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.7950	19,590.00	Client	Buy
09:22:43	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	9.7950	(176,310.00)	Sub-Account	Sell
09:22:43	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	9.7950	176,310.00	Client	Buy
09:24:08	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.7700	9,770.00	Client	Buy
09:24:08	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.7700	(9,770.00)	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
09:39:54	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.8546	492,730.00	Client	Buy
09:52:10	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.8350	(49,175.00)	Sub-Account	Sell
09:52:10	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.8350	49,175.00	Sub-Account	Buy
09:58:38	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8405	(196,810.00)	Client	Sell
09:58:38	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.8405	196,810.00	Sub-Account	Buy
10:04:35	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	9.7941	29,382,300.00	Client	Buy
10:05:55	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	9.8666	19,733,200.00	Client	Buy
10:11:11	\$ / R 16-Mar-09	Currency Future	1	1,000	190	190,000	9.7815	1,858,485.00	Member	Buy
10:11:11	\$ / R 16-Mar-09	Currency Future	1	1,000	190	190,000	9.7815	(1,858,485.00)	Client	Sell
10:15:02	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.8500	(49,250.00)	Client	Sell
10:15:02	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.8500	49,250.00	Client	Buy
10:21:15	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.8500	(98,500.00)	Client	Sell
10:21:15	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.8500	98,500.00	Client	Buy
10:30:00	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.8371	(98,371.00)	Sub-Account	Sell
10:30:00	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.8371	98,371.00	Client	Buy
10:42:17	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.8321	(49,160.50)	Sub-Account	Sell
10:42:17	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.8321	49,160.50	Client	Buy
10:59:42	\$ / R 16-Mar-09	Currency Future	1	1,000	76	76,000	9.8432	(748,083.20)	Member	Sell
11:19:38	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.8200	9,820.00	Client	Buy
11:19:38	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.8200	(9,820.00)	Client	Sell
11:27:47	\$ / R 16-Mar-09	Currency Future	1	1,000	76	76,000	9.8432	748,083.20	Client	Buy
11:55:17	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	9.8200	137,480.00	Client	Buy
11:55:17	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	9.8200	(137,480.00)	Sub-Account	Sell
11:55:45	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	9.8127	(147,190.50)	Sub-Account	Sell
11:55:45	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	9.8127	147,190.50	Client	Buy
12:03:30	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	9.8000	392,000.00	Client	Buy
12:03:30	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	9.8000	(392,000.00)	Sub-Account	Sell
12:03:30	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.9800	(199,600.00)	Sub-Account	Sell
12:03:30	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.9800	199,600.00	Client	Buy
12:19:03	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	9.7700	(58,620.00)	Sub-Account	Sell
12:19:03	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7700	(48,850.00)	Sub-Account	Sell
12:19:03	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7700	48,850.00	Client	Buy
12:19:03	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	9.7700	58,620.00	Client	Buy
12:19:03	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.9500	(497,500.00)	Sub-Account	Sell
12:19:03	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.9500	497,500.00	Member	Buy
12:23:20	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7500	48,750.00	Client	Buy
12:23:20	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7500	(48,750.00)	Sub-Account	Sell
12:23:20	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.7450	(243,625.00)	Sub-Account	Sell
12:23:20	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.7450	243,625.00	Client	Buy
12:35:16	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.7300	97,300.00	Sub-Account	Buy
12:35:16	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.7300	(97,300.00)	Client	Sell
12:35:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7300	(48,650.00)	Client	Sell
12:35:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7300	48,650.00	Sub-Account	Buy
13:07:55	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.7600	195,200.00	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
13:07:55	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.7600	(195,200.00)	Sub-Account	Sell
13:08:55	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.7617	97,617.00	Client	Buy
13:08:55	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.7617	(97,617.00)	Sub-Account	Sell
13:14:12	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	9.7300	(145,950.00)	Sub-Account	Sell
13:14:12	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.7250	(19,450.00)	Sub-Account	Sell
13:14:12	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.7250	19,450.00	Client	Buy
13:14:12	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	9.7300	145,950.00	Sub-Account	Buy
13:14:25	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.7201	(194,402.00)	Sub-Account	Sell
13:14:25	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.7201	194,402.00	Client	Buy
13:14:50	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.7200	(243,000.00)	Sub-Account	Sell
13:14:50	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.7200	243,000.00	Client	Buy
13:15:13	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.7000	291,000.00	Sub-Account	Buy
13:15:13	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.7000	(291,000.00)	Member	Sell
13:16:14	\$ / R 16-Mar-09	Currency Future	1	1,000	31	31,000	9.6950	300,545.00	Client	Buy
13:16:14	\$ / R 16-Mar-09	Currency Future	1	1,000	31	31,000	9.6950	(300,545.00)	Member	Sell
13:16:36	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.7032	(194,064.00)	Member	Sell
13:16:48	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.7032	194,064.00	Member	Buy
13:21:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7115	(48,557.50)	Sub-Account	Sell
13:21:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7115	48,557.50	Client	Buy
13:44:31	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6900	(48,450.00)	Sub-Account	Sell
13:44:31	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6900	48,450.00	Client	Buy
14:02:41	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	10.0280	(2,005,600.00)	Member	Sell
14:46:42	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7000	(48,500.00)	Client	Sell
14:46:42	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7000	48,500.00	Client	Buy
15:03:59	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	9.7159	(24,289,750.00)	Member	Sell
15:05:00	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	9.7009	(24,252,250.00)	Member	Sell
15:08:43	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	9.6926	38,770.40	Client	Buy
15:08:43	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	9.6926	(38,770.40)	Sub-Account	Sell
15:09:06	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	9.7009	24,252,250.00	Client	Buy
15:09:20	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	9.7159	24,289,750.00	Client	Buy
15:10:30	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	10.0280	2,005,600.00	Client	Buy
15:32:40	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	9.6485	(1,929,700.00)	Client	Sell
15:32:40	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	9.6485	1,929,700.00	Member	Buy
15:41:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6700	(48,350.00)	Client	Sell
15:41:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6700	48,350.00	Client	Buy
15:41:28	\$ / R 16-Mar-09	Currency Future	1	1,000	45	45,000	9.6700	(435,150.00)	Client	Sell
15:41:28	\$ / R 16-Mar-09	Currency Future	1	1,000	45	45,000	9.6700	435,150.00	Sub-Account	Buy
15:45:07	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.6950	(969,500.00)	Sub-Account	Sell
15:45:07	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.6950	969,500.00	Client	Buy
15:54:36	\$ / R 16-Mar-09	Currency Future	1	1,000	75	75,000	9.7500	731,250.00	Client	Buy
15:54:36	\$ / R 16-Mar-09	Currency Future	1	1,000	75	75,000	9.7500	(731,250.00)	Member	Sell
16:00:19	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	9.9000	(2,970,000.00)	Member	Sell
16:00:19	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	9.9000	2,970,000.00	Client	Buy
16:10:05	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6750	(48,375.00)	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
16:10:05	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6750	48,375.00	Client	Buy
16:13:55	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.8300	(491,500.00)	Sub-Account	Sell
16:13:55	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.8300	491,500.00	Member	Buy
16:14:59	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6500	(48,250.00)	Sub-Account	Sell
16:14:59	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6500	48,250.00	Client	Buy
16:14:59	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6500	(48,250.00)	Sub-Account	Sell
16:14:59	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6500	48,250.00	Client	Buy
16:17:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.6507	(9,650,700.00)	Member	Sell
16:18:04	\$ / R 16-Mar-09	Currency Future	1	1,000	61	61,000	9.6494	(588,613.40)	Sub-Account	Sell
16:18:04	\$ / R 16-Mar-09	Currency Future	1	1,000	61	61,000	9.6494	588,613.40	Member	Buy
16:18:44	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	9.6450	(385,800.00)	Sub-Account	Sell
16:18:44	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	9.6450	385,800.00	Client	Buy
16:18:48	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	9.6400	86,760.00	Client	Buy
16:18:48	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	9.6400	(86,760.00)	Sub-Account	Sell
16:19:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.6507	9,650,700.00	Client	Buy
16:20:56	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.8150	(981,500.00)	Sub-Account	Sell
16:20:56	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.8150	981,500.00	Member	Buy
16:43:53	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.6590	96,590.00	Member	Buy
16:44:19	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.6860	(968,600.00)	Member	Sell
16:45:51	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.6590	(96,590.00)	Client	Sell
16:46:05	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.6860	968,600.00	Client	Buy
Total for \$ / R Currency Future			70		17,434	17,434,000		170,578,262.70		

11:02:37	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.4699	43,409.70	Sub-Account	Buy
11:02:37	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.4699	(43,409.70)	Sub-Account	Sell
11:13:39	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.8100	74,050.00	Client	Buy
11:13:39	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.8100	(74,050.00)	Sub-Account	Sell
13:22:14	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.4146	72,073.00	Sub-Account	Buy
13:22:14	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.4146	(72,073.00)	Client	Sell
Total for £ / R Currency Future			3		13	13,000		189,532.70		

12:13:41	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.8900	64,450.00	Client	Buy
12:13:41	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.8900	(64,450.00)	Sub-Account	Sell
12:24:41	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	12.6250	(505,000.00)	Member	Sell
12:24:53	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	12.6250	(505,000.00)	Member	Sell
12:26:11	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	12.6250	505,000.00	Client	Buy
12:27:09	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	12.6250	505,000.00	Client	Buy
12:55:50	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	12.6000	(63,000.00)	Client	Sell
12:55:50	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	12.6000	63,000.00	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
Total for € / R Currency Future			4		90	90,000		1,137,450.00		
Grand Total for all Instruments			77		17,537	17,537,000		171,905,245.40		