



Currency Futures Matched Trades

Report for 26/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6000	19,200.00	Client	Buy
09:02:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6000	(19,200.00)	Client	Sell
09:18:22	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.6100	(480,500.00)	Client	Sell
09:18:22	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.6100	480,500.00	Member	Buy
09:20:19	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.6100	(28,830.00)	Sub-Account	Sell
09:20:19	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.6100	28,830.00	Client	Buy
13:01:18	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6000	96,000.00	Client	Buy
13:01:18	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.6000	(480,000.00)	Sub-Account	Sell
13:01:18	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6000	(96,000.00)	Sub-Account	Sell
13:01:18	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.6000	480,000.00	Client	Buy
13:55:49	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.5855	57,513.00	Client	Buy
13:55:49	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.5855	(57,513.00)	Sub-Account	Sell
13:58:29	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5650	478,250.00	Client	Buy
13:58:29	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5650	(478,250.00)	Sub-Account	Sell
14:04:29	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.5510	(57,306.00)	Sub-Account	Sell
14:04:29	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.5510	57,306.00	Client	Buy
14:04:29	\$ / R 12-Jun-09	Currency Future	1	1,000	14	14,000	9.5500	133,700.00	Client	Buy
14:04:29	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5500	(477,500.00)	Sub-Account	Sell
14:04:29	\$ / R 12-Jun-09	Currency Future	1	1,000	14	14,000	9.5500	(133,700.00)	Sub-Account	Sell
14:04:29	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5500	(95,500.00)	Sub-Account	Sell
14:04:29	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5500	95,500.00	Client	Buy
14:04:29	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5500	477,500.00	Client	Buy
14:12:49	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5200	95,200.00	Sub-Account	Buy
14:12:49	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5200	(95,200.00)	Client	Sell
14:24:22	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	9.5400	(171,720.00)	Client	Sell
14:24:22	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	9.5400	171,720.00	Client	Buy
14:27:08	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.5500	382,000.00	Client	Buy
14:27:08	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.5500	(382,000.00)	Sub-Account	Sell
14:44:10	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.5601	(23,900,250.00)	Member	Sell
14:46:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.5601	23,900,250.00	Client	Buy
14:52:45	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	9.8070	98,070.00	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
14:52:45	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	9.8070	(98,070.00)	Sub-Account	Sell
14:56:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.5250	19,050.00	Client	Buy
14:56:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.5250	(19,050.00)	Sub-Account	Sell
14:56:17	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.5250	38,100.00	Client	Buy
14:56:17	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.5250	(38,100.00)	Sub-Account	Sell
14:59:04	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5000	(47,500.00)	Client	Sell
14:59:04	\$ / R 12-Jun-09	Currency Future	1	1,000	14	14,000	9.5000	(133,000.00)	Client	Sell
14:59:04	\$ / R 12-Jun-09	Currency Future	1	1,000	14	14,000	9.5000	133,000.00	Client	Buy
14:59:04	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5000	47,500.00	Client	Buy
14:59:04	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5000	9,500.00	Client	Buy
14:59:04	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5000	(9,500.00)	Client	Sell
14:59:14	\$ / R 12-Jun-09	Currency Future	1	1,000	14	14,000	9.5000	(133,000.00)	Client	Sell
14:59:14	\$ / R 12-Jun-09	Currency Future	1	1,000	14	14,000	9.5000	133,000.00	Client	Buy
14:59:14	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.5000	(57,000.00)	Client	Sell
14:59:14	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.5000	57,000.00	Client	Buy
16:11:06	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5295	2,382,375.00	Sub-Account	Buy
16:11:06	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5295	(2,382,375.00)	Sub-Account	Sell
16:11:11	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5391	2,384,775.00	Member	Buy
16:12:51	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5391	(2,384,775.00)	Member	Sell
16:15:52	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5295	2,382,375.00	Sub-Account	Buy
16:15:52	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5295	(2,382,375.00)	Sub-Account	Sell
16:15:58	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5626	2,390,650.00	Member	Buy
16:16:03	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5295	2,382,375.00	Sub-Account	Buy
16:16:03	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5295	(2,382,375.00)	Sub-Account	Sell
16:16:12	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5636	2,390,900.00	Member	Buy
16:16:20	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5295	2,382,375.00	Sub-Account	Buy
16:16:20	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5295	(2,382,375.00)	Sub-Account	Sell
16:16:27	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5401	2,385,025.00	Member	Buy
16:16:32	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5295	(2,382,375.00)	Sub-Account	Sell
16:16:32	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5295	2,382,375.00	Sub-Account	Buy
16:16:48	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5602	2,390,050.00	Member	Buy
16:16:59	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5345	(2,383,625.00)	Sub-Account	Sell
16:16:59	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5345	2,383,625.00	Sub-Account	Buy
16:17:09	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5602	2,390,050.00	Member	Buy
16:17:19	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5345	2,383,625.00	Sub-Account	Buy
16:17:19	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5345	(2,383,625.00)	Sub-Account	Sell
16:17:26	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5593	2,389,825.00	Member	Buy
16:17:34	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5345	(2,383,625.00)	Sub-Account	Sell
16:17:34	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5345	2,383,625.00	Sub-Account	Buy
16:17:49	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5345	2,383,625.00	Sub-Account	Buy
16:17:49	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5345	(2,383,625.00)	Sub-Account	Sell
16:17:59	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5593	2,389,825.00	Member	Buy
16:18:09	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6675	(2,416,875.00)	Sub-Account	Sell
16:18:09	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6675	2,416,875.00	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
16:18:16	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6875	2,421,875.00	Member	Buy
16:18:28	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6675	(2,416,875.00)	Sub-Account	Sell
16:18:28	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6675	2,416,875.00	Sub-Account	Buy
16:18:33	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6829	2,420,725.00	Member	Buy
16:18:43	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6675	2,416,875.00	Sub-Account	Buy
16:18:43	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6675	(2,416,875.00)	Sub-Account	Sell
16:18:49	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6834	2,420,850.00	Member	Buy
16:18:54	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6675	(2,416,875.00)	Sub-Account	Sell
16:18:54	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6675	2,416,875.00	Sub-Account	Buy
16:19:01	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6708	2,417,700.00	Member	Buy
16:20:54	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5626	(2,390,650.00)	Member	Sell
16:21:19	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5636	(2,390,900.00)	Member	Sell
16:21:34	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5401	(2,385,025.00)	Member	Sell
16:22:26	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5602	(2,390,050.00)	Member	Sell
16:23:24	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5602	(2,390,050.00)	Member	Sell
16:23:48	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5593	(2,389,825.00)	Member	Sell
16:28:25	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5752	2,393,800.00	Member	Buy
16:29:47	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6875	(2,421,875.00)	Member	Sell
16:30:35	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6829	(2,420,725.00)	Member	Sell
16:30:59	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6834	(2,420,850.00)	Member	Sell
16:31:19	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	9.6708	(2,417,700.00)	Member	Sell
16:31:54	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5593	(2,389,825.00)	Member	Sell
16:32:27	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5752	(2,393,800.00)	Member	Sell

Total for \$ / R Currency Future 49 9,375 9,375,000 89,788,614.00

09:08:15	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	14.0800	(42,240.00)	Sub-Account	Sell
09:08:15	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	14.0800	42,240.00	Client	Buy
11:06:07	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	14.2000	(71,000.00)	Sub-Account	Sell
11:06:07	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	14.2000	71,000.00	Client	Buy
11:20:15	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.9900	699,500.00	Client	Buy
11:20:15	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.9900	(699,500.00)	Sub-Account	Sell
13:01:23	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.9650	27,930.00	Client	Buy
13:01:23	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.9650	(27,930.00)	Sub-Account	Sell
13:02:32	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.9600	698,000.00	Client	Buy
13:02:32	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.9600	(698,000.00)	Sub-Account	Sell
14:01:26	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.9300	(1,393,000.00)	Sub-Account	Sell
14:01:26	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.9300	1,393,000.00	Client	Buy
15:45:38	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.9200	(69,600.00)	Sub-Account	Sell
15:45:38	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.9200	(1,392,000.00)	Sub-Account	Sell
15:45:38	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.9200	1,392,000.00	Client	Buy
15:45:38	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.9200	69,600.00	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
15:50:45	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.9050	278,100.00	Client	Buy
15:50:45	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.9050	(278,100.00)	Sub-Account	Sell
15:51:41	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.9000	(278,000.00)	Client	Sell
15:51:41	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.9000	278,000.00	Client	Buy
15:52:58	£ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	13.9000	1,112,000.00	Client	Buy
15:52:58	£ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	13.9000	(1,112,000.00)	Sub-Account	Sell
15:52:58	£ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	13.9000	(2,780,000.00)	Sub-Account	Sell
15:52:58	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.9000	(69,500.00)	Sub-Account	Sell
15:52:58	£ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	13.9000	2,780,000.00	Client	Buy
15:52:58	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.9000	69,500.00	Client	Buy
15:56:02	£ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	13.9000	2,780,000.00	Sub-Account	Buy
15:56:02	£ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	13.9000	(2,780,000.00)	Sub-Account	Sell
16:04:06	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.9000	(69,500.00)	Sub-Account	Sell
16:04:06	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.9000	69,500.00	Client	Buy
16:06:17	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.8950	69,475.00	Client	Buy
16:06:17	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.8950	(69,475.00)	Sub-Account	Sell
16:12:11	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.8900	(69,450.00)	Sub-Account	Sell
16:12:11	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.8900	69,450.00	Client	Buy
16:40:39	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.8800	138,800.00	Client	Buy
16:40:39	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.8800	(138,800.00)	Sub-Account	Sell
16:40:49	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.8495	(138,495.00)	Member	Sell
16:41:00	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.8700	(1,387,000.00)	Sub-Account	Sell
16:41:00	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.8700	1,387,000.00	Client	Buy
16:41:11	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.8459	(1,384,590.00)	Member	Sell
16:43:10	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.8495	138,495.00	Member	Buy
16:43:28	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.8459	1,384,590.00	Member	Buy
Total for £ / R Currency Future			21		1,075	1,075,000		14,948,180.00		

13:02:59	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.0300	(651,500.00)	Sub-Account	Sell
13:02:59	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.0300	651,500.00	Client	Buy
14:15:56	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.0000	(650,000.00)	Sub-Account	Sell
14:15:56	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.0000	650,000.00	Client	Buy
15:45:49	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	12.9700	(648,500.00)	Sub-Account	Sell
15:45:49	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	12.9700	648,500.00	Client	Buy
15:45:49	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	12.9700	648,500.00	Client	Buy
15:45:49	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	12.9700	(648,500.00)	Sub-Account	Sell
15:49:47	€ / R 12-Jun-09	Currency Future	1	1,000	7,600	7,600,000	12.9137	98,144,120.00	Member	Buy
15:52:00	€ / R 12-Jun-09	Currency Future	1	1,000	7,600	7,600,000	12.9137	(98,144,120.00)	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
Total for € / R Currency Future			5		7,800	7,800,000		100,742,620.00		
Grand Total for all Instruments			75		18,250	18,250,000		205,479,414.00		