



Currency Futures Matched Trades

Report for 31/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:54:41	\$ / R 12-Jun-09	Currency Future	1	1,000	300	300,000	9.8152	2,944,560.00	Member	Buy
09:14:55	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.7715	146,572.50	Sub-Account	Buy
09:14:55	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.7715	(146,572.50)	Client	Sell
09:15:09	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7715	(97,715.00)	Client	Sell
09:15:09	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7715	97,715.00	Sub-Account	Buy
09:18:56	\$ / R 12-Jun-09	Currency Future	1	1,000	300	300,000	9.8152	(2,944,560.00)	Client	Sell
09:22:58	\$ / R 12-Jun-09	Currency Future	1	1,000	300	300,000	9.9604	2,988,120.00	Client	Buy
09:22:58	\$ / R 12-Jun-09	Currency Future	1	1,000	300	300,000	9.9604	(2,988,120.00)	Client	Sell
09:30:26	\$ / R 12-Jun-09	Currency Future	1	1,000	4,676	4,676,000	9.7500	(45,591,000.00)	Client	Sell
09:30:26	\$ / R 12-Jun-09	Currency Future	1	1,000	4,676	4,676,000	9.7500	45,591,000.00	Client	Buy
09:30:48	\$ / R 12-Jun-09	Currency Future	1	1,000	586	586,000	9.7500	5,713,500.00	Client	Buy
09:30:48	\$ / R 12-Jun-09	Currency Future	1	1,000	586	586,000	9.7500	(5,713,500.00)	Client	Sell
09:33:26	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	9.7975	(783,800.00)	Sub-Account	Sell
09:33:26	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	9.7975	783,800.00	Client	Buy
09:34:33	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	9.7975	783,800.00	Sub-Account	Buy
09:34:33	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	9.7975	(783,800.00)	Client	Sell
09:35:34	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	9.7805	782,440.00	Sub-Account	Buy
09:35:34	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	9.7805	(782,440.00)	Client	Sell
09:35:55	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	9.7805	684,635.00	Sub-Account	Buy
09:35:55	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	9.7805	(684,635.00)	Client	Sell
09:42:47	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7800	(97,800.00)	Client	Sell
09:42:47	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7800	97,800.00	Client	Buy
09:55:33	\$ / R 12-Jun-09	Currency Future	1	1,000	4,676	4,676,000	9.7700	45,684,520.00	Member	Buy
09:55:33	\$ / R 12-Jun-09	Currency Future	1	1,000	4,676	4,676,000	9.7700	(45,684,520.00)	Client	Sell
09:56:23	\$ / R 12-Jun-09	Currency Future	1	1,000	586	586,000	9.7700	(5,725,220.00)	Member	Sell
09:56:23	\$ / R 12-Jun-09	Currency Future	1	1,000	586	586,000	9.7700	5,725,220.00	Client	Buy
09:58:14	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.8140	9,814,000.00	Member	Buy
09:58:14	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.8140	(9,814,000.00)	Client	Sell
10:33:01	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.7709	(39,083.60)	Sub-Account	Sell
10:33:01	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.7709	39,083.60	Client	Buy
10:41:21	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.7700	(977,000.00)	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
10:45:30	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.7700	977,000.00	Client	Buy
11:15:28	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.7771	(4,888,550.00)	Member	Sell
11:33:44	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.7711	29,313.30	Client	Buy
11:33:44	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.7711	(29,313.30)	Sub-Account	Sell
11:35:04	\$ / R 12-Jun-09	Currency Future	1	1,000	79	79,000	9.7636	(771,324.40)	Sub-Account	Sell
11:35:04	\$ / R 12-Jun-09	Currency Future	1	1,000	79	79,000	9.7636	771,324.40	Client	Buy
11:40:46	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7502	9,750.20	Client	Buy
11:40:46	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7502	(9,750.20)	Client	Sell
11:42:23	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7502	19,500.40	Client	Buy
11:42:23	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7502	(19,500.40)	Sub-Account	Sell
11:43:59	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7460	(19,492.00)	Sub-Account	Sell
11:43:59	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7460	19,492.00	Client	Buy
11:51:39	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.7350	(194,700.00)	Sub-Account	Sell
11:51:39	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.7350	194,700.00	Client	Buy
11:56:08	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.7771	4,888,550.00	Client	Buy
12:06:44	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.7083	291,249.00	Sub-Account	Buy
12:06:44	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.7083	(291,249.00)	Client	Sell
12:10:32	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7330	(19,466.00)	Member	Sell
12:10:56	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7330	19,466.00	Member	Buy
12:31:27	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6989	(19,397.80)	Sub-Account	Sell
12:31:27	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6989	19,397.80	Client	Buy
12:32:31	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.6945	58,167.00	Client	Buy
12:32:31	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.6945	(58,167.00)	Sub-Account	Sell
13:06:51	\$ / R 12-Jun-09	Currency Future	1	1,000	690	690,000	9.6600	6,665,400.00	Member	Buy
13:24:51	\$ / R 12-Jun-09	Currency Future	1	1,000	392	392,000	9.8912	3,877,350.40	Client	Buy
13:24:51	\$ / R 12-Jun-09	Currency Future	1	1,000	392	392,000	9.8912	(3,877,350.40)	Client	Sell
13:32:12	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7100	(97,100.00)	Sub-Account	Sell
13:32:12	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7100	97,100.00	Client	Buy
14:00:13	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.6995	29,098.50	Client	Buy
14:00:13	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.6995	(29,098.50)	Sub-Account	Sell
14:01:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6650	(48,325.00)	Sub-Account	Sell
14:01:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6650	48,325.00	Client	Buy
14:05:31	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6500	(193,000.00)	Client	Sell
14:05:31	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6500	193,000.00	Client	Buy
14:11:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.6300	(9,630.00)	Client	Sell
14:11:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.6300	9,630.00	Sub-Account	Buy
14:25:20	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6408	48,204.00	Member	Buy
14:48:04	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.6450	(86,805.00)	Sub-Account	Sell
14:48:04	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.6450	86,805.00	Sub-Account	Buy
14:59:53	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6300	19,260.00	Client	Buy
14:59:53	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6300	(19,260.00)	Sub-Account	Sell
14:59:56	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.6251	(144,376.50)	Sub-Account	Sell
14:59:56	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.6251	144,376.50	Client	Buy
15:06:18	\$ / R 12-Jun-09	Currency Future	1	1,000	690	690,000	9.6600	(6,665,400.00)	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
15:21:50	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	9.7500	(292,500.00)	Sub-Account	Sell
15:21:50	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	9.7500	292,500.00	Client	Buy
15:26:04	\$ / R 12-Jun-09	Currency Future	1	1,000	8,000	8,000,000	9.6010	76,808,000.00	Member	Buy
15:26:48	\$ / R 12-Jun-09	Currency Future	1	1,000	8,000	8,000,000	9.6010	(76,808,000.00)	Client	Sell
15:34:21	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6408	(48,204.00)	Client	Sell
15:48:29	\$ / R 12-Jun-09	Currency Future	1	1,000	7,069	7,069,000	9.6045	67,894,210.50	Member	Buy
15:48:58	\$ / R 12-Jun-09	Currency Future	1	1,000	7,069	7,069,000	9.6045	(67,894,210.50)	Member	Sell
15:49:18	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.7575	(146,362.50)	Member	Sell
15:49:18	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.7575	146,362.50	Client	Buy
15:49:29	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.6700	145,050.00	Client	Buy
15:49:29	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.6700	(145,050.00)	Member	Sell
15:50:18	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.6530	(965,300.00)	Member	Sell
16:11:43	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.6530	965,300.00	Client	Buy
16:28:23	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.6479	(9,647,900.00)	Member	Sell
16:29:44	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.6479	9,647,900.00	Client	Buy
16:54:06	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6535	(48,267.50)	Member	Sell
16:57:48	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6535	48,267.50	Client	Buy
Total for \$ / R Currency Future			46		30,606	30,606,000		296,340,816.10		

11:34:08	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.9500	279,000.00	Client	Buy
11:34:08	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.9500	(279,000.00)	Sub-Account	Sell
11:42:37	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.9317	27,863.40	Client	Buy
11:42:37	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.9317	(27,863.40)	Sub-Account	Sell
12:24:22	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.9023	27,804.60	Client	Buy
12:24:22	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.9023	(27,804.60)	Sub-Account	Sell
14:00:19	£ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	13.8500	207,750.00	Client	Buy
14:00:19	£ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	13.8500	(207,750.00)	Sub-Account	Sell
14:00:50	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.8300	276,600.00	Client	Buy
14:00:50	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.8300	(276,600.00)	Sub-Account	Sell
15:03:50	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.7727	(27,545.40)	Sub-Account	Sell
15:03:50	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.7727	27,545.40	Client	Buy
15:17:00	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.7878	68,939.00	Sub-Account	Buy
15:17:00	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.7878	(68,939.00)	Sub-Account	Sell
15:36:31	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.7500	137,500.00	Client	Buy
15:36:31	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.7500	(137,500.00)	Sub-Account	Sell
Total for £ / R Currency Future			8		76	76,000		1,053,002.40		

12:29:29	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	12.9200	387,600.00	Client	Buy
12:29:29	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	12.9200	(387,600.00)	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
14:14:13	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	12.8400	(256,800.00)	Sub-Account	Sell
14:14:13	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	12.8400	256,800.00	Client	Buy
Total for € / R Currency Future			2		50	50,000		644,400.00		
Grand Total for all Instruments			56		30,732	30,732,000		298,038,218.50		