



# Currency Futures Matched Trades

Report for 04/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:46:32	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.3050	(103,050.00)	Sub-Account	Sell
08:46:32	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.3050	103,050.00	Sub-Account	Buy
08:46:58	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.1050	(252,625.00)	Sub-Account	Sell
08:46:58	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.1050	252,625.00	Sub-Account	Buy
08:58:56	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.3966	(10,396,600.00)	Member	Sell
09:00:03	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.1145	(50,572,500.00)	Member	Sell
09:00:07	\$ / R 16-Mar-09	Currency Future	1	1,000	112	112,000	10.1165	(1,133,048.00)	Member	Sell
09:04:42	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1288	40,515.20	Client	Buy
09:04:42	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1288	(40,515.20)	Sub-Account	Sell
09:04:48	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.1288	60,772.80	Client	Buy
09:04:48	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.1288	(60,772.80)	Sub-Account	Sell
09:05:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1388	(50,694.00)	Sub-Account	Sell
09:05:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1388	50,694.00	Sub-Account	Buy
09:16:34	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.1500	(203,000.00)	Sub-Account	Sell
09:16:34	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.1500	203,000.00	Client	Buy
09:17:18	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1488	(101,488.00)	Sub-Account	Sell
09:17:18	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1488	101,488.00	Client	Buy
09:28:51	\$ / R 16-Mar-09	Currency Future	1	1,000	7,939	7,939,000	10.2307	81,221,527.30	Member	Buy
09:31:24	\$ / R 16-Mar-09	Currency Future	1	1,000	112	112,000	10.1165	1,133,048.00	Client	Buy
09:35:01	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1499	10,149,900.00	Member	Buy
09:35:10	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1474	10,147,400.00	Member	Buy
09:35:22	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1449	10,144,900.00	Member	Buy
09:35:56	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1449	10,144,900.00	Member	Buy
09:39:32	\$ / R 16-Mar-09	Currency Future	1	1,000	112	112,000	10.1654	(1,138,524.80)	Member	Sell
09:41:49	\$ / R 16-Mar-09	Currency Future	1	1,000	7,939	7,939,000	10.2307	(81,221,527.30)	Member	Sell
09:45:48	\$ / R 16-Mar-09	Currency Future	1	1,000	4,910	4,910,000	10.2207	(50,183,637.00)	Client	Sell
09:45:48	\$ / R 16-Mar-09	Currency Future	1	1,000	1,262	1,262,000	10.2207	12,898,523.40	Member	Buy
09:45:48	\$ / R 16-Mar-09	Currency Future	1	1,000	1,262	1,262,000	10.2207	(12,898,523.40)	Client	Sell
09:45:48	\$ / R 16-Mar-09	Currency Future	1	1,000	4,910	4,910,000	10.2207	50,183,637.00	Member	Buy
09:45:48	\$ / R 16-Mar-09	Currency Future	1	1,000	414	414,000	10.2207	(4,231,369.80)	Client	Sell
09:45:48	\$ / R 16-Mar-09	Currency Future	1	1,000	414	414,000	10.2207	4,231,369.80	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
10:04:34	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1449	(10,144,900.00)	Client	Sell
10:04:57	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1449	(10,144,900.00)	Client	Sell
10:05:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1474	(10,147,400.00)	Client	Sell
10:05:40	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1499	(10,149,900.00)	Client	Sell
10:12:24	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2298	102,298.00	Client	Buy
10:12:24	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2298	(102,298.00)	Sub-Account	Sell
10:17:15	\$ / R 12-Jun-09	Currency Future	1	1,000	2,250	2,250,000	10.4195	23,443,875.00	Client	Buy
10:17:15	\$ / R 12-Jun-09	Currency Future	1	1,000	2,250	2,250,000	10.4195	(23,443,875.00)	Member	Sell
10:31:28	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2300	102,300.00	Client	Buy
10:31:28	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2300	(102,300.00)	Sub-Account	Sell
10:39:54	\$ / R 16-Mar-09	Currency Future	1	1,000	112	112,000	10.1654	1,138,524.80	Client	Buy
10:41:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2200	102,200.00	Client	Buy
10:41:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2200	(102,200.00)	Sub-Account	Sell
10:41:59	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.2015	408,060.00	Member	Buy
10:42:10	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.2015	(408,060.00)	Member	Sell
10:53:38	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.3966	10,396,600.00	Client	Buy
11:05:03	\$ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	10.2200	357,700.00	Client	Buy
11:05:03	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2200	(51,100.00)	Client	Sell
11:05:03	\$ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	10.2200	(357,700.00)	Client	Sell
11:05:03	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2200	51,100.00	Client	Buy
11:05:03	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2300	(102,300.00)	Client	Sell
11:05:03	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2300	102,300.00	Client	Buy
11:05:37	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2200	(51,100.00)	Client	Sell
11:05:37	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2200	51,100.00	Client	Buy
11:05:37	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2200	(51,100.00)	Client	Sell
11:05:37	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.2146	408,584.00	Sub-Account	Buy
11:05:37	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.2146	(408,584.00)	Client	Sell
11:05:37	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2200	51,100.00	Client	Buy
11:39:53	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.2047	51,023,500.00	Member	Buy
12:18:03	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1705	(10,170,500.00)	Member	Sell
12:18:03	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1705	10,170,500.00	Client	Buy
12:25:06	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1800	50,900.00	Client	Buy
12:25:06	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1800	(50,900.00)	Sub-Account	Sell
12:34:38	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.1145	50,572,500.00	Client	Buy
12:34:53	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.2047	(51,023,500.00)	Client	Sell
14:44:31	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.2094	(51,047,000.00)	Member	Sell
14:53:35	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.2000	(61,200.00)	Sub-Account	Sell
14:53:35	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.2000	61,200.00	Client	Buy
15:34:40	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.2094	51,047,000.00	Client	Buy
15:59:56	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1600	(101,600.00)	Sub-Account	Sell
15:59:56	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1600	101,600.00	Client	Buy
16:00:03	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1412	(101,412.00)	Member	Sell
16:00:14	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1412	101,412.00	Member	Buy
16:00:35	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.1438	(71,006.60)	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
16:00:35	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.1438	71,006.60	Client	Buy
16:00:35	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1500	40,600.00	Client	Buy
16:00:35	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1500	(40,600.00)	Sub-Account	Sell
16:00:44	\$ / R 16-Mar-09	Currency Future	1	1,000	11	11,000	10.1312	(111,443.20)	Member	Sell
16:01:00	\$ / R 16-Mar-09	Currency Future	1	1,000	11	11,000	10.1312	111,443.20	Member	Buy
16:09:40	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.1500	152,250.00	Client	Buy
16:09:40	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.1500	(152,250.00)	Sub-Account	Sell
16:10:08	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1512	(101,512.00)	Member	Sell
16:10:40	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1512	101,512.00	Client	Buy
16:12:12	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1480	(20,296.00)	Sub-Account	Sell
16:12:12	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1480	20,296.00	Client	Buy
16:22:52	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1395	10,139,500.00	Member	Buy
16:22:52	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1395	(10,139,500.00)	Client	Sell
16:29:45	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.1314	151,971.00	Sub-Account	Buy
16:29:45	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.1314	(151,971.00)	Client	Sell
16:51:42	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1200	10,120.00	Client	Buy
16:51:42	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1200	(10,120.00)	Sub-Account	Sell
16:51:42	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.1271	60,762.60	Client	Buy
16:51:42	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.1271	(60,762.60)	Sub-Account	Sell
16:51:42	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1300	20,260.00	Client	Buy
16:51:42	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1300	(20,260.00)	Sub-Account	Sell
16:54:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1045	(50,522.50)	Sub-Account	Sell
16:54:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1045	50,522.50	Client	Buy
16:55:48	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.0923	151,384.50	Client	Buy
16:55:48	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.0923	(151,384.50)	Sub-Account	Sell
16:55:48	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3068	(51,534.00)	Sub-Account	Sell
16:55:48	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3068	51,534.00	Client	Buy
16:56:37	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.3000	309,000.00	Sub-Account	Buy
16:56:37	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.3000	(309,000.00)	Sub-Account	Sell
<b>Total for \$ / R Currency Future</b>			<b>52</b>		<b>39,408</b>	<b>39,408,000</b>		<b>402,353,866.70</b>		

10:17:04	£ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	14.6982	(1,028,874.00)	Member	Sell
10:17:04	£ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	14.6982	1,028,874.00	Sub-Account	Buy
10:52:11	£ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	14.6982	(514,437.00)	Client	Sell
10:52:11	£ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	14.6982	514,437.00	Member	Buy
10:53:12	£ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	14.6982	514,437.00	Member	Buy
10:53:12	£ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	14.6982	(514,437.00)	Client	Sell
13:21:44	£ / R 12-Jun-09	Currency Future	1	1,000	155	155,000	14.9304	(2,314,212.00)	Client	Sell
13:22:39	£ / R 12-Jun-09	Currency Future	1	1,000	155	155,000	14.9304	2,314,212.00	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
<b>Total for £ / R Currency Future</b>			<b>4</b>		<b>295</b>	<b>295,000</b>		<b>4,371,960.00</b>		
16:02:43	€ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	12.5000	(1,875,000.00)	Sub-Account	Sell
16:02:43	€ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	12.5000	1,875,000.00	Client	Buy
16:03:55	€ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	13.3324	(1,999,860.00)	Member	Sell
16:04:08	€ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	13.3324	1,999,860.00	Member	Buy
16:29:26	€ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	13.0400	260,800.00	Sub-Account	Buy
16:29:26	€ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	13.0400	(260,800.00)	Client	Sell
16:52:24	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	13.0100	(13,010.00)	Sub-Account	Sell
16:52:24	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	13.0100	13,010.00	Client	Buy
16:52:58	€ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	12.6000	(1,890,000.00)	Client	Sell
16:53:23	€ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	12.6000	1,890,000.00	Member	Buy
16:54:09	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	13.0000	(65,000.00)	Sub-Account	Sell
16:54:09	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	13.0000	65,000.00	Client	Buy
16:58:00	€ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	13.3030	1,995,450.00	Member	Buy
16:58:15	€ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	13.3030	(1,995,450.00)	Member	Sell
<b>Total for € / R Currency Future</b>			<b>7</b>		<b>626</b>	<b>626,000</b>		<b>8,099,120.00</b>		
09:12:39	ZAAD 12-Jun-09	Currency Future	1	1,000	200	200,000	6.6272	1,325,440.00	Client	Buy
09:12:39	ZAAD 12-Jun-09	Currency Future	1	1,000	200	200,000	6.6272	(1,325,440.00)	Sub-Account	Sell
13:44:27	ZAAD 14-Sep-09	Currency Future	1	1,000	60	60,000	6.6800	400,800.00	Client	Buy
13:44:27	ZAAD 14-Sep-09	Currency Future	1	1,000	60	60,000	6.6800	(400,800.00)	Sub-Account	Sell
<b>Total for ZAAD Currency Future</b>			<b>2</b>		<b>260</b>	<b>260,000</b>		<b>1,726,240.00</b>		
<b>Grand Total for all Instruments</b>			<b>65</b>		<b>40,589</b>	<b>40,589,000</b>		<b>416,551,186.70</b>		