



Currency Futures Matched Trades

Report for 24/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:07:08	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6155	(192,310.00)	Sub-Account	Sell
09:07:08	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6155	192,310.00	Client	Buy
09:27:40	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5805	47,902.50	Sub-Account	Buy
09:27:40	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5805	(47,902.50)	Client	Sell
09:28:37	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.5780	(86,202.00)	Client	Sell
09:28:37	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.5780	86,202.00	Sub-Account	Buy
09:44:23	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.6270	9,627.00	Sub-Account	Buy
09:44:23	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.6270	(9,627.00)	Sub-Account	Sell
09:44:58	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6270	19,254.00	Sub-Account	Buy
09:44:58	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6270	(19,254.00)	Sub-Account	Sell
09:50:36	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6000	48,000.00	Client	Buy
09:50:36	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6000	(48,000.00)	Sub-Account	Sell
09:55:01	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6050	96,050.00	Sub-Account	Buy
09:55:01	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6050	(96,050.00)	Sub-Account	Sell
09:58:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5900	95,900.00	Sub-Account	Buy
09:58:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5900	(95,900.00)	Sub-Account	Sell
10:09:00	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5900	(95,900.00)	Sub-Account	Sell
10:09:00	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5900	95,900.00	Client	Buy
10:15:22	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5781	(9,578.10)	Sub-Account	Sell
10:15:22	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5781	9,578.10	Client	Buy
10:18:37	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	9.8290	196,580.00	Sub-Account	Buy
10:18:37	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	9.8290	(196,580.00)	Client	Sell
10:19:38	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.6251	(962,510.00)	Member	Sell
10:22:06	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.6251	962,510.00	Client	Buy
10:30:23	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.6000	288,000.00	Client	Buy
10:30:23	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.6000	(288,000.00)	Sub-Account	Sell
10:41:05	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5800	(95,800.00)	Sub-Account	Sell
10:41:05	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5800	95,800.00	Client	Buy
10:41:19	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.5780	143,670.00	Client	Buy
10:41:19	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5780	(95,780.00)	Sub-Account	Sell
10:41:19	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.5781	28,734.30	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
10:41:19	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	9.5782	(172,407.60)	Sub-Account	Sell
10:41:19	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	9.5782	172,407.60	Client	Buy
10:41:19	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.5781	(28,734.30)	Sub-Account	Sell
10:41:19	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5780	95,780.00	Client	Buy
10:41:19	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.5780	(143,670.00)	Sub-Account	Sell
10:41:37	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.5700	(957,000.00)	Sub-Account	Sell
10:41:37	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.5700	957,000.00	Client	Buy
10:42:46	\$ / R 12-Jun-09	Currency Future	1	1,000	7,500	7,500,000	9.5432	71,574,000.00	Member	Buy
10:42:53	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	9.6900	581,400.00	Client	Buy
10:42:53	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	9.6900	(581,400.00)	Sub-Account	Sell
10:49:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5500	95,500.00	Client	Buy
10:49:04	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.5500	28,650.00	Client	Buy
10:49:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5500	(95,500.00)	Client	Sell
10:49:04	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.5500	(28,650.00)	Client	Sell
10:49:28	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.5500	(66,850.00)	Client	Sell
10:49:28	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.5500	66,850.00	Client	Buy
11:12:57	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5871	(9,587.10)	Member	Sell
11:13:14	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5871	9,587.10	Client	Buy
11:14:39	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5871	(47,935.50)	Member	Sell
11:14:51	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5871	47,935.50	Client	Buy
11:23:27	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.5874	(9,587,400.00)	Member	Sell
11:25:39	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.5874	9,587,400.00	Client	Buy
11:28:39	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.5525	(238,812.50)	Client	Sell
11:28:39	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5500	95,500.00	Client	Buy
11:28:39	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5500	(95,500.00)	Client	Sell
11:28:39	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5600	(9,560.00)	Client	Sell
11:28:39	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.5525	238,812.50	Client	Buy
11:28:39	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5600	9,560.00	Client	Buy
11:31:08	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5500	9,550.00	Client	Buy
11:31:08	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5500	(9,550.00)	Client	Sell
11:31:36	\$ / R 12-Jun-09	Currency Future	1	1,000	13	13,000	9.5500	(124,150.00)	Client	Sell
11:31:36	\$ / R 12-Jun-09	Currency Future	1	1,000	13	13,000	9.5500	124,150.00	Client	Buy
12:02:53	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.7385	(97,385.00)	Sub-Account	Sell
12:02:53	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.7385	97,385.00	Client	Buy
12:09:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6000	(96,000.00)	Client	Sell
12:09:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6000	96,000.00	Sub-Account	Buy
12:11:41	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.5950	28,785.00	Sub-Account	Buy
12:11:41	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.5950	(28,785.00)	Client	Sell
12:20:24	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	9.7500	146,250.00	Client	Buy
12:20:24	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	9.7500	(146,250.00)	Client	Sell
12:20:43	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.6250	(481,250.00)	Sub-Account	Sell
12:20:43	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.6250	481,250.00	Member	Buy
12:28:14	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.6349	(4,817,450.00)	Member	Sell
12:28:48	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.6349	4,817,450.00	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
12:31:33	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.6250	(288,750.00)	Member	Sell
12:34:43	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.7500	48,750.00	Client	Buy
12:34:43	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.7500	(48,750.00)	Client	Sell
12:42:41	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6350	(48,175.00)	Sub-Account	Sell
12:42:41	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.6250	288,750.00	Client	Buy
12:42:41	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6350	48,175.00	Client	Buy
12:42:44	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6335	96,335.00	Sub-Account	Buy
12:42:44	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6335	(96,335.00)	Sub-Account	Sell
12:50:35	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.7600	97,600.00	Client	Buy
12:50:35	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.7600	(97,600.00)	Sub-Account	Sell
13:06:26	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.7590	(97,590.00)	Sub-Account	Sell
13:06:26	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.7590	97,590.00	Client	Buy
13:08:29	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6200	(192,400.00)	Sub-Account	Sell
13:08:29	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6200	192,400.00	Client	Buy
13:49:08	\$ / R 12-Jun-09	Currency Future	1	1,000	7,500	7,500,000	9.5432	(71,574,000.00)	Client	Sell
14:32:41	\$ / R 12-Jun-09	Currency Future	1	1,000	760	760,000	9.5857	(7,285,132.00)	Member	Sell
14:34:15	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5800	(95,800.00)	Sub-Account	Sell
14:34:15	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5800	95,800.00	Client	Buy
14:35:55	\$ / R 12-Jun-09	Currency Future	1	1,000	760	760,000	9.5857	7,285,132.00	Client	Buy
15:03:28	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.6485	(38,594.00)	Sub-Account	Sell
15:03:28	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.6485	38,594.00	Client	Buy
15:07:21	\$ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	9.5973	1,199,662.50	Member	Buy
15:21:27	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6185	(96,185.00)	Sub-Account	Sell
15:21:27	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6185	96,185.00	Sub-Account	Buy
15:24:52	\$ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	9.5973	(1,199,662.50)	Client	Sell
15:34:55	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5860	47,930.00	Member	Buy
15:35:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5860	(47,930.00)	Client	Sell
16:52:15	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.6371	9,637,100.00	Member	Buy
16:54:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.6371	(9,637,100.00)	Client	Sell
16:54:54	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6267	48,133.50	Member	Buy
16:56:23	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6267	(48,133.50)	Client	Sell
Total for \$ / R Currency Future			53		11,612	11,612,000		111,095,357.60		

09:10:34	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.0915	(140,915.00)	Sub-Account	Sell
09:10:34	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.0915	140,915.00	Client	Buy
10:56:03	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	14.0500	(281,000.00)	Sub-Account	Sell
10:56:03	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	14.0500	281,000.00	Client	Buy
15:07:45	£ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	14.0977	1,762,212.50	Member	Buy
15:25:41	£ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	14.0977	(1,762,212.50)	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			3		155	155,000		2,184,127.50		
09:32:28	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0445	130,445.00	Sub-Account	Buy
09:32:28	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0445	(130,445.00)	Client	Sell
10:47:31	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.0000	260,000.00	Client	Buy
10:47:31	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.0000	(260,000.00)	Client	Sell
10:55:25	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.0200	(1,302,000.00)	Sub-Account	Sell
10:55:25	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.0200	1,302,000.00	Client	Buy
12:02:31	€ / R 12-Jun-09	Currency Future	1	1,000	180	180,000	13.0400	2,347,200.00	Client	Buy
12:02:31	€ / R 12-Jun-09	Currency Future	1	1,000	180	180,000	13.0400	(2,347,200.00)	Sub-Account	Sell
13:25:51	€ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.0000	39,000.00	Client	Buy
13:25:51	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.0000	(1,300,000.00)	Sub-Account	Sell
13:25:51	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.0000	1,300,000.00	Client	Buy
13:25:51	€ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.0000	(39,000.00)	Sub-Account	Sell
Total for € / R Currency Future			6		413	413,000		5,378,645.00		
10:01:25	ZAAD 12-Jun-09	Currency Future	1	1,000	9	9,000	6.7065	60,358.50	Sub-Account	Buy
10:01:25	ZAAD 12-Jun-09	Currency Future	1	1,000	9	9,000	6.7065	(60,358.50)	Sub-Account	Sell
Total for ZAAD Currency Future			1		9	9,000		60,358.50		
Grand Total for all Instruments			63		12,189	12,189,000		118,718,488.60		