



Currency Futures Matched Trades

Report for 07/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:39:05	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.2575	(231,437.50)	Member	Sell
09:13:43	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2500	92,500.00	Sub-Account	Buy
09:13:43	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2500	(92,500.00)	Client	Sell
09:16:31	\$ / R 14-Dec-09	Currency Future	1	1,000	105	105,000	9.5450	1,002,225.00	Client	Buy
09:16:31	\$ / R 14-Dec-09	Currency Future	1	1,000	105	105,000	9.5450	(1,002,225.00)	Sub-Account	Sell
09:46:30	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2700	(37,080.00)	Sub-Account	Sell
09:46:30	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2700	37,080.00	Client	Buy
09:58:19	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	932.7400	(4,663,700.00)	Member	Sell
09:58:50	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	186.5500	932,750.00	Member	Buy
10:01:09	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	9.2758	74,206.40	Client	Buy
10:01:09	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	9.2758	(74,206.40)	Sub-Account	Sell
10:18:13	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.4114	(47,057.00)	Sub-Account	Sell
10:18:13	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.4114	47,057.00	Client	Buy
10:32:52	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2700	(92,700.00)	Client	Sell
10:32:52	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2700	92,700.00	Sub-Account	Buy
10:49:24	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.2874	139,311.00	Client	Buy
10:49:24	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.2874	(139,311.00)	Client	Sell
10:50:32	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.2874	232,185.00	Sub-Account	Buy
10:50:32	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.2874	(232,185.00)	Client	Sell
11:05:17	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.3360	(37,344.00)	Client	Sell
11:05:17	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.3360	37,344.00	Client	Buy
11:06:31	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.3360	(84,024.00)	Sub-Account	Sell
11:06:31	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.3360	84,024.00	Client	Buy
11:06:49	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3348	186,696.00	Client	Buy
11:06:49	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3348	(186,696.00)	Sub-Account	Sell
11:09:16	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	9.4600	189,200.00	Client	Buy
11:09:16	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	9.4600	(189,200.00)	Sub-Account	Sell
11:35:09	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	932.7400	4,663,700.00	Client	Buy
11:36:31	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	186.5500	(932,750.00)	Client	Sell
11:37:58	\$ / R 12-Jun-09	Currency Future	1	1,000	54	54,000	9.2550	499,770.00	Member	Buy
11:37:58	\$ / R 12-Jun-09	Currency Future	1	1,000	54	54,000	9.2550	(499,770.00)	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
11:53:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3100	93,100.00	Client	Buy
11:53:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3100	(93,100.00)	Client	Sell
12:00:31	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.4300	9,430.00	Client	Buy
12:00:31	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.4300	(9,430.00)	Client	Sell
12:20:36	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.3100	139,650.00	Client	Buy
12:20:36	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.3100	(139,650.00)	Sub-Account	Sell
12:27:09	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2660	92,660.00	Sub-Account	Buy
12:27:09	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2660	(92,660.00)	Client	Sell
12:32:19	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	9.4300	132,020.00	Client	Buy
12:32:19	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	9.4300	(132,020.00)	Sub-Account	Sell
12:49:15	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	9.4200	(141,300.00)	Sub-Account	Sell
12:49:15	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	9.4200	141,300.00	Client	Buy
13:13:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.3096	(23,274,000.00)	Member	Sell
13:17:25	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3113	93,113.00	Client	Buy
13:17:25	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3113	(93,113.00)	Sub-Account	Sell
13:17:51	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3090	(93,090.00)	Sub-Account	Sell
13:17:51	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3090	93,090.00	Client	Buy
13:18:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3090	46,545.00	Client	Buy
13:18:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3090	(46,545.00)	Sub-Account	Sell
13:23:57	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.3096	23,274,000.00	Client	Buy
13:38:05	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2805	9,280.50	Member	Buy
13:38:35	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2805	(9,280.50)	Client	Sell
14:47:27	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.3100	37,240.00	Client	Buy
14:47:27	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.3100	(37,240.00)	Sub-Account	Sell
14:49:56	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.3050	(37,220.00)	Member	Sell
14:50:23	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.3050	37,220.00	Member	Buy
15:01:13	\$ / R 15-Mar-10	Currency Future	1	1,000	16,483	16,483,000	1,180.0000	(19,449,940,000.00)	Member	Sell
15:01:13	\$ / R 15-Mar-10	Currency Future	1	1,000	16,483	16,483,000	585.0000	9,642,555,000.00	Member	Buy
15:08:23	\$ / R 14-Dec-09	Currency Future	1	1,000	262	262,000	9.5399	2,499,453.80	Member	Buy
15:17:21	\$ / R 14-Jun-10	Currency Future	1	1,000	21,978	21,978,000	1,490.0000	(32,747,220,000.00)	Member	Sell
15:18:28	\$ / R 14-Jun-10	Currency Future	1	1,000	13,000	13,000,000	609.7600	7,926,880,000.00	Member	Buy
15:19:33	\$ / R 14-Jun-10	Currency Future	1	1,000	8,978	8,978,000	609.7600	5,474,425,280.00	Member	Buy
15:22:38	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.2575	231,437.50	Member	Buy
15:23:39	\$ / R 12-Jun-09	Currency Future	1	1,000	44,000	44,000,000	9.3125	(409,750,000.00)	Member	Sell
15:24:21	\$ / R 14-Jun-10	Currency Future	1	1,000	21,978	21,978,000	1,490.0000	32,747,220,000.00	Client	Buy
15:25:27	\$ / R 12-Jun-09	Currency Future	1	1,000	44,000	44,000,000	9.3125	409,750,000.00	Member	Buy
15:27:08	\$ / R 14-Jun-10	Currency Future	1	1,000	8,978	8,978,000	609.7600	(5,474,425,280.00)	Client	Sell
15:27:09	\$ / R 12-Jun-09	Currency Future	1	1,000	44,000	44,000,000	9.3325	410,630,000.00	Client	Buy
15:27:09	\$ / R 12-Jun-09	Currency Future	1	1,000	44,000	44,000,000	9.3325	(410,630,000.00)	Member	Sell
15:27:44	\$ / R 14-Jun-10	Currency Future	1	1,000	13,000	13,000,000	609.7600	(7,926,880,000.00)	Client	Sell
15:30:07	\$ / R 15-Mar-10	Currency Future	1	1,000	16,483	16,483,000	1,180.0000	19,449,940,000.00	Member	Buy
15:30:59	\$ / R 15-Mar-10	Currency Future	1	1,000	16,483	16,483,000	585.0000	(9,642,555,000.00)	Member	Sell
15:46:08	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.4675	47,337.50	Client	Buy
15:46:08	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.4675	(47,337.50)	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
15:53:33	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	9.3200	(652,400.00)	Client	Sell
15:53:33	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	9.3200	652,400.00	Sub-Account	Buy
16:06:52	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.3452	9,345.20	Client	Buy
16:06:52	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.3452	(9,345.20)	Sub-Account	Sell
16:26:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3150	(93,150.00)	Sub-Account	Sell
16:26:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3150	93,150.00	Client	Buy
16:30:53	\$ / R 14-Dec-09	Currency Future	1	1,000	262	262,000	9.5399	(2,499,453.80)	Member	Sell
16:32:24	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.4355	(9,435.50)	Sub-Account	Sell
16:32:24	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.4355	9,435.50	Client	Buy
16:33:50	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2935	(46,467.50)	Client	Sell
16:33:50	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2935	46,467.50	Client	Buy
16:49:51	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2935	(27,880.50)	Sub-Account	Sell
16:49:51	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2935	27,880.50	Client	Buy
16:57:05	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2639	926,390.00	Member	Buy
16:58:25	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2639	(926,390.00)	Client	Sell
Total for \$ / R Currency Future			45		168,302	168,302,000		76,098,452,974.40		

10:41:06	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	14.0883	704,415.00	Client	Buy
10:41:06	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	14.0883	(704,415.00)	Sub-Account	Sell
11:53:59	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	14.0200	70,100.00	Client	Buy
11:53:59	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	14.0200	(70,100.00)	Sub-Account	Sell
Total for £ / R Currency Future			2		55	55,000		774,515.00		

09:09:50	€ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	12.5383	87,768.10	Sub-Account	Buy
09:09:50	€ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	12.5383	(87,768.10)	Client	Sell
12:11:31	€ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	12.5423	100,338.40	Client	Buy
12:11:31	€ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	12.5423	(100,338.40)	Sub-Account	Sell
14:56:21	€ / R 14-Dec-09	Currency Future	1	1,000	12,295	12,295,000	1,274.0000	(15,663,830,000.00)	Member	Sell
14:59:22	€ / R 14-Dec-09	Currency Future	1	1,000	12,295	12,295,000	512.0000	6,295,040,000.00	Member	Buy
15:10:38	€ / R 14-Dec-09	Currency Future	1	1,000	12,295	12,295,000	1,274.0000	15,663,830,000.00	Member	Buy
15:11:08	€ / R 14-Dec-09	Currency Future	1	1,000	12,295	12,295,000	512.0000	(6,295,040,000.00)	Member	Sell
Total for € / R Currency Future			4		24,605	24,605,000		21,959,058,106.50		

10:06:23	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	6.5650	656,500.00	Member	Buy
12:33:21	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	6.5650	(656,500.00)	Member	Sell
16:57:24	ZAAD 12-Jun-09	Currency Future	1	1,000	5	5,000	6.6000	(33,000.00)	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
16:57:24	ZAAD 12-Jun-09	Currency Future	1	1,000	5	5,000	6.6000	33,000.00	Client	Buy
Total for ZAAD Currency Future			2		105	105,000		689,500.00		
Grand Total for all Instruments			53		193,067	193,067,000		98,058,975,095.90		