

Currency Futures Matched Trades

Report for 28/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:18:04	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	9.1115	(182,230.00)	Sub-Account	Sell
09:18:04	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	9.1115	182,230.00	Client	Buy
09:18:18	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.9182	445,910.00	Member	Buy
09:23:22	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	8.9396	80,456.40	Sub-Account	Buy
09:23:22	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	8.9396	(80,456.40)	Client	Sell
09:40:23	\$ / R 12-Jun-09	Currency Future	1	1,000	700	700,000	8.9355	6,254,850.00	Member	Buy
09:44:47	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.9182	(445,910.00)	Client	Sell
09:51:34	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	8.9797	1,795,940.00	Sub-Account	Buy
09:51:34	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	8.9797	(1,795,940.00)	Sub-Account	Sell
10:28:46	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9731	(89,731.00)	Member	Sell
10:29:05	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9500	895,000.00	Client	Buy
10:29:05	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9500	(895,000.00)	Sub-Account	Sell
11:01:19	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.9586	(44,793.00)	Sub-Account	Sell
11:01:19	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.9586	44,793.00	Client	Buy
11:01:57	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.9535	(35,814.00)	Member	Sell
11:04:27	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.9535	35,814.00	Member	Buy
11:05:30	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.9535	(8,953.50)	Member	Sell
11:05:49	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.9535	8,953.50	Member	Buy
11:50:36	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9731	89,731.00	Client	Buy
13:16:06	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9200	892,000.00	Client	Buy
13:16:06	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9200	(892,000.00)	Sub-Account	Sell
13:18:13	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9000	17,800.00	Client	Buy
13:18:13	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9000	(17,800.00)	Client	Sell
13:20:48	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	8.8821	(71,056.80)	Client	Sell
13:20:48	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	8.8821	71,056.80	Sub-Account	Buy
13:21:14	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.8821	44,410.50	Sub-Account	Buy
13:21:14	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.8821	(44,410.50)	Client	Sell
13:21:41	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.8890	(8,889.00)	Client	Sell
13:21:41	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.8890	8,889.00	Sub-Account	Buy
13:29:00	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.8863	62,204.10	Sub-Account	Buy
13:29:00	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.8863	(62,204.10)	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
13:30:04	\$ / R 12-Jun-09	Currency Future	1	1,000	37	37,000	8.8913	328,978.10	Sub-Account	Buy
13:30:04	\$ / R 12-Jun-09	Currency Future	1	1,000	37	37,000	8.8913	(328,978.10)	Client	Sell
14:43:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.9000	(44,500.00)	Sub-Account	Sell
14:43:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.9000	44,500.00	Client	Buy
14:45:53	\$ / R 12-Jun-09	Currency Future	1	1,000	14	14,000	8.8978	(124,569.20)	Sub-Account	Sell
14:45:53	\$ / R 12-Jun-09	Currency Future	1	1,000	14	14,000	8.8978	124,569.20	Sub-Account	Buy
14:54:12	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.8600	(17,720.00)	Client	Sell
14:54:12	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.8600	17,720.00	Client	Buy
15:00:57	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.8600	(26,580.00)	Sub-Account	Sell
15:00:57	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.8600	26,580.00	Client	Buy
15:02:59	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.8269	(26,480.70)	Client	Sell
15:02:59	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.8269	26,480.70	Sub-Account	Buy
15:03:04	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.8200	(52,920.00)	Client	Sell
15:03:04	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.8200	52,920.00	Client	Buy
15:06:01	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.8700	266,100.00	Client	Buy
15:06:01	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.8700	(266,100.00)	Sub-Account	Sell
15:08:40	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.8269	44,134.50	Sub-Account	Buy
15:08:40	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.8269	(44,134.50)	Client	Sell
15:31:40	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.8557	(17,711,400.00)	Member	Sell
15:35:26	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.8299	26,489.70	Client	Buy
15:35:26	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.8299	(26,489.70)	Client	Sell
15:53:12	\$ / R 12-Jun-09	Currency Future	1	1,000	94	94,000	8.8200	(829,080.00)	Client	Sell
15:53:12	\$ / R 12-Jun-09	Currency Future	1	1,000	94	94,000	8.8200	829,080.00	Client	Buy
15:53:12	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.8269	(52,961.40)	Client	Sell
15:53:12	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.8269	52,961.40	Sub-Account	Buy
15:59:19	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.8200	52,920.00	Client	Buy
15:59:19	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.8200	(52,920.00)	Client	Sell
16:00:47	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.8175	88,175.00	Client	Buy
16:00:47	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.8175	(88,175.00)	Sub-Account	Sell
16:01:03	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.8045	(44,022.50)	Sub-Account	Sell
16:01:03	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.8045	44,022.50	Client	Buy
16:01:07	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.8000	17,600.00	Client	Buy
16:01:07	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.8000	(17,600.00)	Sub-Account	Sell
16:01:40	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.7809	52,685.40	Sub-Account	Buy
16:01:40	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.7809	(52,685.40)	Client	Sell
16:04:01	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.7850	43,925.00	Client	Buy
16:04:01	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.7850	(43,925.00)	Client	Sell
16:04:37	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.7850	(52,710.00)	Client	Sell
16:04:37	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.7850	52,710.00	Sub-Account	Buy
16:08:24	\$ / R 12-Jun-09	Currency Future	1	1,000	39	39,000	8.7904	342,825.60	Sub-Account	Buy
16:08:24	\$ / R 12-Jun-09	Currency Future	1	1,000	39	39,000	8.7904	(342,825.60)	Client	Sell
16:08:50	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.7904	(8,790.40)	Client	Sell
16:08:50	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.7904	8,790.40	Sub-Account	Buy
16:09:58	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	8.7904	105,484.80	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
16:09:58	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	8.7904	(105,484.80)	Client	Sell
16:20:40	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.8025	(176,050.00)	Sub-Account	Sell
16:20:40	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.8025	176,050.00	Client	Buy
16:23:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.7850	43,925.00	Client	Buy
16:23:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.7850	(43,925.00)	Sub-Account	Sell
16:28:29	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.7700	17,540.00	Client	Buy
16:28:29	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.7700	(17,540.00)	Sub-Account	Sell
16:30:52	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.7770	(131,655.00)	Sub-Account	Sell
16:30:52	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.7770	131,655.00	Client	Buy
16:31:04	\$ / R 12-Jun-09	Currency Future	1	1,000	700	700,000	8.9355	(6,254,850.00)	Client	Sell
16:31:08	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.8557	17,711,400.00	Client	Buy
16:32:35	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.7800	(43,900.00)	Sub-Account	Sell
16:32:35	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.7800	43,900.00	Client	Buy
16:32:50	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.7700	(8,770.00)	Sub-Account	Sell
16:32:50	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.7700	8,770.00	Client	Buy
16:35:50	\$ / R 14-Dec-09	Currency Future	1	1,000	61	61,000	9.0126	549,768.60	Sub-Account	Buy
16:35:50	\$ / R 14-Dec-09	Currency Future	1	1,000	61	61,000	9.0126	(549,768.60)	Client	Sell
16:36:51	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.7700	26,310.00	Client	Buy
16:36:51	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.7700	(26,310.00)	Client	Sell
16:36:59	\$ / R 12-Jun-09	Currency Future	1	1,000	97	97,000	8.7670	850,399.00	Sub-Account	Buy
16:36:59	\$ / R 12-Jun-09	Currency Future	1	1,000	97	97,000	8.7670	(850,399.00)	Client	Sell
16:42:49	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.7750	(17,550.00)	Sub-Account	Sell
16:42:49	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.7750	17,550.00	Client	Buy
16:47:51	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.7600	26,280.00	Sub-Account	Buy
16:47:51	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.7600	(26,280.00)	Client	Sell
16:51:02	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.8025	(176,050.00)	Client	Sell
16:51:02	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.8025	176,050.00	Client	Buy
16:53:32	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.7544	43,772.00	Sub-Account	Buy
16:53:32	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.7544	(43,772.00)	Client	Sell
17:01:15	\$ / R 12-Jun-09	Currency Future	1	1,000	17	17,000	8.8589	(150,601.30)	Member	Sell
17:01:22	\$ / R 12-Jun-09	Currency Future	1	1,000	17	17,000	8.8589	150,601.30	Client	Buy
Total for \$ / R Currency Future			53		3,778	3,778,000		33,553,661.50		

09:51:11	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.0718	(39,215.40)	Sub-Account	Sell
09:51:11	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.0718	39,215.40	Client	Buy
10:35:06	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.2300	26,460.00	Client	Buy
10:35:06	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.2300	(26,460.00)	Sub-Account	Sell
10:35:06	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.2300	(26,460.00)	Sub-Account	Sell
10:35:06	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.2300	26,460.00	Client	Buy
10:35:36	£ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	12.9420	(323,550.00)	Member	Sell
13:12:00	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.2642	26,528.40	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
13:12:00	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.2642	(26,528.40)	Sub-Account	Sell
14:01:59	£ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	12.9420	323,550.00	Member	Buy
15:05:41	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.1800	26,360.00	Client	Buy
15:05:41	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.1800	(26,360.00)	Sub-Account	Sell
15:47:07	£ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	13.3488	(333,720.00)	Sub-Account	Sell
15:47:07	£ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	13.3488	333,720.00	Client	Buy
15:58:40	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.8867	64,433.50	Sub-Account	Buy
15:58:40	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.8867	(64,433.50)	Client	Sell
16:28:37	£ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	12.8900	2,578,000.00	Sub-Account	Buy
16:28:37	£ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	12.8900	(2,578,000.00)	Sub-Account	Sell
16:30:26	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.8420	128,420.00	Sub-Account	Buy
16:30:26	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.8420	(128,420.00)	Client	Sell
Total for £ / R Currency Future			10		276	276,000		3,573,147.30		

09:14:41	€ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	11.7000	(93,600.00)	Sub-Account	Sell
09:14:41	€ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	11.7000	93,600.00	Client	Buy
09:17:59	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.9397	(11,939.70)	Client	Sell
09:17:59	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.9397	11,939.70	Sub-Account	Buy
10:39:28	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	11.5875	173,812.50	Sub-Account	Buy
10:39:28	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	11.5875	(173,812.50)	Client	Sell
11:31:59	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.6000	58,000.00	Sub-Account	Buy
11:31:59	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.6000	(58,000.00)	Client	Sell
13:28:54	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.5900	115,900.00	Client	Buy
13:28:54	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.5900	(115,900.00)	Client	Sell
15:06:44	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	11.4790	344,370.00	Sub-Account	Buy
15:06:44	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	11.4790	(344,370.00)	Client	Sell
15:21:35	€ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	11.5731	(92,584.80)	Sub-Account	Sell
15:21:35	€ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	11.5731	92,584.80	Client	Buy
15:33:45	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.5100	1,151,000.00	Member	Buy
15:43:04	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.4775	(114,775.00)	Client	Sell
15:43:04	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.4775	114,775.00	Sub-Account	Buy
16:03:12	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.4607	114,607.00	Sub-Account	Buy
16:03:12	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.4607	(114,607.00)	Client	Sell
16:07:35	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	11.4900	172,350.00	Member	Buy
16:09:07	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.5100	(1,151,000.00)	Client	Sell
16:13:17	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	11.4900	(172,350.00)	Client	Sell
16:29:13	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.4220	571,100.00	Sub-Account	Buy
16:29:13	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.4220	(571,100.00)	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			12		262	262,000		3,014,039.00		
09:14:47	ZAAD 12-Jun-09	Currency Future	1	1,000	121	121,000	6.2175	(752,317.50)	Client	Sell
09:14:47	ZAAD 12-Jun-09	Currency Future	1	1,000	121	121,000	6.2175	752,317.50	Sub-Account	Buy
09:18:04	ZAAD 14-Sep-09	Currency Future	1	1,000	21	21,000	6.2833	(131,949.30)	Client	Sell
09:18:04	ZAAD 14-Sep-09	Currency Future	1	1,000	21	21,000	6.2833	131,949.30	Sub-Account	Buy
11:53:10	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	6.2204	622,040.00	Sub-Account	Buy
11:53:10	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	6.2204	(622,040.00)	Client	Sell
14:43:08	ZAAD 14-Dec-09	Currency Future	1	1,000	100	100,000	6.3800	638,000.00	Sub-Account	Buy
14:43:08	ZAAD 14-Dec-09	Currency Future	1	1,000	100	100,000	6.3800	(638,000.00)	Sub-Account	Sell
15:40:33	ZAAD 14-Dec-09	Currency Future	1	1,000	20	20,000	6.3500	127,000.00	Client	Buy
15:40:33	ZAAD 14-Dec-09	Currency Future	1	1,000	20	20,000	6.3500	(127,000.00)	Sub-Account	Sell
15:44:30	ZAAD 14-Dec-09	Currency Future	1	1,000	20	20,000	6.3460	126,920.00	Client	Buy
15:44:30	ZAAD 14-Dec-09	Currency Future	1	1,000	20	20,000	6.3460	(126,920.00)	Sub-Account	Sell
Total for ZAAD Currency Future			6		382	382,000		2,398,226.80		
Grand Total for all Instruments			81		4,698	4,698,000		42,539,074.60		