



Currency Futures Matched Trades

Report for 25/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:58:08	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	9.7529	(682,703.00)	Member	Sell
09:01:52	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.6306	963,060.00	Member	Buy
09:03:31	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.7600	195,200.00	Member	Buy
09:07:08	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7809	(9,780.90)	Member	Sell
09:07:29	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	9.7529	682,703.00	Member	Buy
09:08:43	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7809	9,780.90	Member	Buy
09:10:59	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7390	19,478.00	Sub-Account	Buy
09:10:59	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7390	(19,478.00)	Client	Sell
09:19:05	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.7600	(195,200.00)	Client	Sell
09:24:41	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.6306	963,060.00	Client	Buy
09:24:41	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.6306	(963,060.00)	Member	Sell
09:27:43	\$ / R 14-Jun-10	Currency Future	1	1,000	20,596	20,596,000	1,579.2400	(32,526,027,040.00)	Member	Sell
09:27:43	\$ / R 14-Jun-10	Currency Future	1	1,000	6,000	6,000,000	1,579.2400	(9,475,440,000.00)	Member	Sell
09:35:11	\$ / R 14-Jun-10	Currency Future	1	1,000	6,000	6,000,000	716.8800	4,301,280,000.00	Member	Buy
09:35:46	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.6306	(963,060.00)	Client	Sell
09:35:46	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.6306	963,060.00	Member	Buy
09:35:52	\$ / R 14-Jun-10	Currency Future	1	1,000	20,596	20,596,000	716.8800	14,764,860,480.00	Member	Buy
09:36:08	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.6306	(963,060.00)	Client	Sell
09:45:41	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7840	(19,568.00)	Sub-Account	Sell
09:45:41	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7840	19,568.00	Client	Buy
10:03:20	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7840	97,840.00	Client	Buy
10:03:20	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7840	(97,840.00)	Sub-Account	Sell
10:07:09	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.9250	(496,250.00)	Member	Sell
10:27:37	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	520.0000	(520,000.00)	Member	Sell
10:29:30	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	430.0000	(430,000.00)	Member	Sell
10:39:25	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.9250	496,250.00	Client	Buy
10:46:58	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	520.0000	520,000.00	Client	Buy
10:47:35	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	430.0000	430,000.00	Client	Buy
10:55:16	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.7700	(195,400.00)	Sub-Account	Sell
10:55:16	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.7700	195,400.00	Client	Buy
11:04:00	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.7601	(29,280.30)	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
11:04:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7600	(9,760.00)	Sub-Account	Sell
11:04:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7600	9,760.00	Client	Buy
11:04:00	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.7601	29,280.30	Client	Buy
11:04:03	\$ / R 12-Jun-09	Currency Future	1	1,000	49	49,000	9.7501	(477,754.90)	Sub-Account	Sell
11:04:03	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7491	(97,491.00)	Sub-Account	Sell
11:04:03	\$ / R 12-Jun-09	Currency Future	1	1,000	49	49,000	9.7501	477,754.90	Client	Buy
11:04:03	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7491	97,491.00	Client	Buy
11:04:03	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.7500	243,750.00	Client	Buy
11:04:03	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.7500	(243,750.00)	Sub-Account	Sell
11:12:16	\$ / R 14-Jun-10	Currency Future	1	1,000	20,596	20,596,000	1,579.2400	32,526,027,040.00	Member	Buy
11:12:49	\$ / R 14-Jun-10	Currency Future	1	1,000	6,000	6,000,000	1,579.2400	9,475,440,000.00	Member	Buy
11:13:52	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.7540	195,080.00	Client	Buy
11:13:52	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.7540	(195,080.00)	Sub-Account	Sell
11:14:13	\$ / R 14-Jun-10	Currency Future	1	1,000	20,596	20,596,000	716.8800	(14,764,860,480.00)	Member	Sell
11:14:57	\$ / R 14-Jun-10	Currency Future	1	1,000	6,000	6,000,000	716.8800	(4,301,280,000.00)	Member	Sell
12:02:43	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7200	(9,720.00)	Sub-Account	Sell
12:02:43	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7205	19,441.00	Client	Buy
12:02:43	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7200	9,720.00	Client	Buy
12:02:43	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7205	(19,441.00)	Sub-Account	Sell
12:04:05	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.7100	(145,650.00)	Sub-Account	Sell
12:04:05	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.7100	145,650.00	Client	Buy
12:08:40	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.7050	(58,230.00)	Sub-Account	Sell
12:08:40	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.7050	58,230.00	Client	Buy
12:34:06	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.7050	29,115.00	Client	Buy
12:34:06	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.7050	(29,115.00)	Client	Sell
12:50:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6725	(48,362.50)	Client	Sell
12:50:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6725	48,362.50	Sub-Account	Buy
13:15:19	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7050	(9,705.00)	Client	Sell
13:15:19	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7050	9,705.00	Sub-Account	Buy
14:32:16	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	9.9475	397,900.00	Sub-Account	Buy
14:32:16	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	9.9475	(397,900.00)	Sub-Account	Sell
14:33:12	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6625	(48,312.50)	Client	Sell
14:33:12	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6625	48,312.50	Sub-Account	Buy
14:58:15	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.6620	(9,662.00)	Client	Sell
14:58:15	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.6620	9,662.00	Sub-Account	Buy
15:16:25	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6625	193,250.00	Sub-Account	Buy
15:16:25	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6625	(193,250.00)	Client	Sell
15:34:31	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6915	(19,383.00)	Sub-Account	Sell
15:34:31	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6915	19,383.00	Client	Buy
15:37:34	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	9.6915	(174,447.00)	Sub-Account	Sell
15:37:34	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	9.6915	174,447.00	Client	Buy
15:37:34	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6915	(193,830.00)	Sub-Account	Sell
15:37:34	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6915	193,830.00	Client	Buy
15:56:38	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.6700	(145,050.00)	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
15:56:38	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.6700	145,050.00	Client	Buy
15:56:55	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6600	96,600.00	Client	Buy
15:56:55	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.6600	(96,600.00)	Sub-Account	Sell
15:59:47	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.6500	(144,750.00)	Sub-Account	Sell
15:59:47	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.6500	144,750.00	Client	Buy
16:01:28	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6000	(48,000.00)	Sub-Account	Sell
16:01:28	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6000	19,200.00	Client	Buy
16:01:28	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6000	48,000.00	Client	Buy
16:01:28	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6000	(19,200.00)	Sub-Account	Sell
16:13:46	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.6390	4,819,500.00	Member	Buy
16:13:46	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.6390	(4,819,500.00)	Client	Sell
16:26:30	\$ / R 12-Jun-09	Currency Future	1	1,000	350	350,000	9.6250	3,368,750.00	Client	Buy
16:26:30	\$ / R 12-Jun-09	Currency Future	1	1,000	350	350,000	9.6250	(3,368,750.00)	Sub-Account	Sell
16:33:49	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6240	(19,248.00)	Sub-Account	Sell
16:33:49	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6240	19,248.00	Sub-Account	Buy
16:36:01	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.6240	(9,624.00)	Sub-Account	Sell
16:36:01	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.6240	9,624.00	Client	Buy
16:36:15	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.6200	384,800.00	Client	Buy
16:36:15	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.6200	(384,800.00)	Sub-Account	Sell
16:38:42	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.6178	(240,445.00)	Member	Sell
16:40:38	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.6178	240,445.00	Client	Buy
16:45:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6000	(19,200.00)	Sub-Account	Sell
16:45:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6000	19,200.00	Client	Buy
16:46:22	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.6000	(28,800.00)	Sub-Account	Sell
16:46:22	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.6000	28,800.00	Client	Buy
Total for \$ / R Currency Future			50		54,886	54,886,000		61,084,917,011.10		
09:03:32	£ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	14.1004	2,115,060.00	Member	Buy
09:26:26	£ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	14.1004	(2,115,060.00)	Client	Sell
09:42:59	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	14.2725	713,625.00	Sub-Account	Buy
09:42:59	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	14.2725	(713,625.00)	Sub-Account	Sell
09:45:58	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	14.2720	713,600.00	Sub-Account	Buy
09:45:58	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	14.2720	(713,600.00)	Sub-Account	Sell
13:52:23	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	14.1500	(28,300.00)	Sub-Account	Sell
13:52:23	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	14.1500	28,300.00	Client	Buy
Total for £ / R Currency Future			4		252	252,000		3,570,585.00		
Grand Total for all Instruments			54		55,138	55,138,000		61,088,487,596.10		