



Currency Futures Matched Trades

Report for 17/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:10	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.9639	8,963,900.00	Member	Buy
09:02:18	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.9639	8,963,900.00	Member	Buy
09:02:28	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.9639	8,963,900.00	Member	Buy
09:03:29	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	9.1392	73,113.60	Client	Buy
09:03:29	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	9.1392	(73,113.60)	Sub-Account	Sell
09:03:34	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.0063	(36,025.20)	Sub-Account	Sell
09:03:34	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.0063	36,025.20	Client	Buy
09:03:36	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0063	(45,031.50)	Sub-Account	Sell
09:03:36	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0063	45,031.50	Client	Buy
09:04:16	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	(45,000.00)	Sub-Account	Sell
09:04:16	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	45,000.00	Client	Buy
09:05:32	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9663	896,630.00	Member	Buy
09:09:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9403	89,403.00	Sub-Account	Buy
09:09:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9403	(89,403.00)	Client	Sell
09:10:18	\$ / R 12-Jun-09	Currency Future	1	1,000	45	45,000	8.9673	(403,528.50)	Client	Sell
09:10:18	\$ / R 12-Jun-09	Currency Future	1	1,000	45	45,000	8.9673	403,528.50	Sub-Account	Buy
09:15:16	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9500	(89,500.00)	Client	Sell
09:15:16	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9500	89,500.00	Client	Buy
09:15:40	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9500	89,500.00	Client	Buy
09:15:40	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9500	(89,500.00)	Client	Sell
09:16:24	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.9500	268,500.00	Client	Buy
09:16:24	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.9500	(268,500.00)	Client	Sell
09:17:15	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.9639	(8,963,900.00)	Client	Sell
09:17:40	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.9639	(8,963,900.00)	Client	Sell
09:17:56	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.9639	(8,963,900.00)	Client	Sell
09:18:10	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.9700	(448,500.00)	Client	Sell
09:18:10	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.9700	448,500.00	Client	Buy
09:18:37	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.9850	(179,700.00)	Client	Sell
09:18:37	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.9850	179,700.00	Client	Buy
09:19:10	\$ / R 12-Jun-09	Currency Future	1	1,000	28	28,000	8.9700	251,160.00	Client	Buy
09:19:10	\$ / R 12-Jun-09	Currency Future	1	1,000	28	28,000	8.9700	(251,160.00)	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
09:20:12	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9958	89,958.00	Client	Buy
09:20:12	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9958	(89,958.00)	Sub-Account	Sell
09:22:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.0000	(18,000.00)	Client	Sell
09:22:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.0000	18,000.00	Client	Buy
09:24:00	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	9.0000	(162,000.00)	Sub-Account	Sell
09:24:00	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	9.0000	162,000.00	Client	Buy
09:24:09	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	8.9915	(161,847.00)	Member	Sell
09:25:18	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9663	(896,630.00)	Client	Sell
09:25:27	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9890	(898,900.00)	Member	Sell
09:25:31	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	8.9915	161,847.00	Client	Buy
09:25:37	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9982	(17,996.40)	Sub-Account	Sell
09:25:37	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9982	17,996.40	Client	Buy
09:26:12	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9890	898,900.00	Client	Buy
09:29:16	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9910	(899,100.00)	Member	Sell
09:33:37	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.9750	(35,900.00)	Client	Sell
09:33:37	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.9750	35,900.00	Client	Buy
09:42:40	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9750	(17,950.00)	Client	Sell
09:42:40	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9750	17,950.00	Client	Buy
09:47:40	\$ / R 12-Jun-09	Currency Future	1	1,000	44	44,000	8.9750	394,900.00	Sub-Account	Buy
09:47:40	\$ / R 12-Jun-09	Currency Future	1	1,000	44	44,000	8.9750	(394,900.00)	Client	Sell
09:47:43	\$ / R 14-Sep-09	Currency Future	1	1,000	88	88,000	9.1400	(804,320.00)	Member	Sell
09:47:45	\$ / R 12-Jun-09	Currency Future	1	1,000	44	44,000	8.9811	395,168.40	Member	Buy
09:48:12	\$ / R 12-Jun-09	Currency Future	1	1,000	44	44,000	8.9811	(395,168.40)	Client	Sell
09:56:58	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	254.8300	509,660,000.00	Member	Buy
09:58:15	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	254.8300	(509,660,000.00)	Member	Sell
10:28:50	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.0500	(905,000.00)	Member	Sell
10:28:50	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.0500	905,000.00	Client	Buy
10:32:27	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	9.3113	(139,669.50)	Sub-Account	Sell
10:32:27	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	9.3113	139,669.50	Client	Buy
10:37:23	\$ / R 14-Sep-09	Currency Future	1	1,000	88	88,000	9.1400	804,320.00	Client	Buy
10:43:55	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0200	90,200.00	Client	Buy
10:43:55	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0200	(90,200.00)	Client	Sell
10:56:24	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0100	90,100.00	Client	Buy
10:56:24	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0100	(90,100.00)	Client	Sell
11:20:27	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0100	(90,100.00)	Client	Sell
11:20:27	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0100	90,100.00	Client	Buy
11:21:19	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0100	90,100.00	Client	Buy
11:21:19	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0100	(90,100.00)	Client	Sell
11:24:13	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.0100	(270,300.00)	Client	Sell
11:24:13	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.0100	270,300.00	Sub-Account	Buy
11:25:35	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.0400	1,808,000.00	Sub-Account	Buy
11:25:35	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.0400	(1,808,000.00)	Client	Sell
11:26:55	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.0699	(1,813,980.00)	Member	Sell
11:30:01	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.0699	1,813,980.00	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
11:40:35	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9910	899,100.00	Client	Buy
11:46:28	\$ / R 12-Jun-09	Currency Future	1	1,000	105	105,000	8.9550	(940,275.00)	Client	Sell
11:46:28	\$ / R 12-Jun-09	Currency Future	1	1,000	105	105,000	8.9550	940,275.00	Member	Buy
13:42:56	\$ / R 12-Jun-09	Currency Future	1	1,000	92	92,000	9.0535	832,922.00	Member	Buy
13:52:35	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.0818	(54,490.80)	Sub-Account	Sell
13:52:35	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.0818	54,490.80	Client	Buy
13:54:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0868	(45,434.00)	Sub-Account	Sell
13:54:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0868	45,434.00	Client	Buy
13:59:00	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.0600	(453,000.00)	Client	Sell
13:59:00	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.0600	453,000.00	Client	Buy
14:24:40	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0600	(90,600.00)	Sub-Account	Sell
14:24:40	\$ / R 12-Jun-09	Currency Future	1	1,000	42	42,000	9.0600	(380,520.00)	Sub-Account	Sell
14:24:40	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0600	90,600.00	Client	Buy
14:24:40	\$ / R 12-Jun-09	Currency Future	1	1,000	42	42,000	9.0600	380,520.00	Client	Buy
14:25:12	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.1750	(91,750.00)	Sub-Account	Sell
14:25:12	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.1750	91,750.00	Client	Buy
14:26:43	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.0300	270,900.00	Client	Buy
14:26:43	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.0300	(270,900.00)	Client	Sell
15:09:10	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.0129	(9,012.90)	Client	Sell
15:09:10	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.0129	9,012.90	Sub-Account	Buy
15:12:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0300	45,150.00	Client	Buy
15:12:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0300	(45,150.00)	Client	Sell
15:39:07	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.0484	180,968.00	Client	Buy
15:39:07	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.0484	(180,968.00)	Sub-Account	Sell
15:54:44	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.0417	(904,170.00)	Member	Sell
15:58:44	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.0417	904,170.00	Client	Buy
16:13:42	\$ / R 12-Jun-09	Currency Future	1	1,000	92	92,000	9.0507	(832,664.40)	Member	Sell
16:15:25	\$ / R 12-Jun-09	Currency Future	1	1,000	92	92,000	9.0535	(832,922.00)	Member	Sell
16:15:59	\$ / R 12-Jun-09	Currency Future	1	1,000	92	92,000	9.0507	832,664.40	Member	Buy
16:16:23	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.0229	(18,045.80)	Sub-Account	Sell
16:16:23	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.0229	18,045.80	Sub-Account	Buy
Total for \$ / R Currency Future			53		6,912	6,912,000		553,810,684.00		

09:21:10	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	13.3110	(3,327,750.00)	Member	Sell
09:21:10	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	13.3110	3,327,750.00	Client	Buy
11:20:31	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.3904	(133,904.00)	Sub-Account	Sell
11:20:31	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.3904	133,904.00	Client	Buy
14:01:04	£ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	13.4344	53,737.60	Client	Buy
14:01:04	£ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	13.4344	(53,737.60)	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
Total for £ / R Currency Future			3		264	264,000		3,515,391.60		
08:20:43	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	11.8930	2,973,250.00	Client	Buy
08:20:43	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	11.8930	(2,973,250.00)	Member	Sell
09:10:11	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	11.7200	(234,400.00)	Client	Sell
09:10:11	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	11.7200	234,400.00	Sub-Account	Buy
09:17:42	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.7288	(586,440.00)	Client	Sell
09:17:42	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.7288	586,440.00	Sub-Account	Buy
09:20:38	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	11.7622	(2,940,550.00)	Member	Sell
09:20:38	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	11.7622	2,940,550.00	Client	Buy
09:32:56	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.7363	(586,815.00)	Client	Sell
09:32:56	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.7363	586,815.00	Sub-Account	Buy
09:35:51	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.7382	(58,691.00)	Client	Sell
09:35:51	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.7382	58,691.00	Sub-Account	Buy
10:47:52	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.8101	(118,101.00)	Sub-Account	Sell
10:47:52	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.8101	118,101.00	Client	Buy
11:22:05	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.8150	59,075.00	Client	Buy
11:22:05	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.8150	(59,075.00)	Sub-Account	Sell
14:26:43	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.7700	117,700.00	Client	Buy
14:26:43	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.7700	(117,700.00)	Client	Sell
14:36:35	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	11.8046	(236,092.00)	Member	Sell
14:37:46	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	11.8046	236,092.00	Client	Buy
15:19:49	€ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	11.7992	(106,192.80)	Sub-Account	Sell
15:19:49	€ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	11.7992	106,192.80	Client	Buy
15:53:51	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.8141	(1,181,410.00)	Member	Sell
15:58:17	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.8141	1,181,410.00	Client	Buy
Total for € / R Currency Future			12		779	779,000		9,198,716.80		
08:51:07	ZAAD 14-Sep-09	Currency Future	1	1,000	100	100,000	6.5825	(658,250.00)	Member	Sell
09:01:58	ZAAD 14-Sep-09	Currency Future	1	1,000	100	100,000	6.5825	658,250.00	Client	Buy
Total for ZAAD Currency Future			1		100	100,000		658,250.00		
Grand Total for all Instruments			69		8,055	8,055,000		567,183,042.40		