



Currency Futures Matched Trades

Report for 04/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:56:04	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	8.4661	21,165,250.00	Member	Buy
08:56:49	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4938	8,493.80	Client	Buy
08:56:49	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4938	(8,493.80)	Sub-Account	Sell
09:06:19	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4600	(84,600.00)	Client	Sell
09:06:19	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4600	84,600.00	Client	Buy
09:14:03	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4868	(424,340.00)	Member	Sell
09:15:30	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4615	(16,923.00)	Client	Sell
09:15:30	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4615	16,923.00	Sub-Account	Buy
09:17:02	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.4713	254,139.00	Sub-Account	Buy
09:17:02	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.4713	(254,139.00)	Client	Sell
09:18:40	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.4615	(338,460.00)	Client	Sell
09:18:40	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.4615	338,460.00	Sub-Account	Buy
09:19:25	\$ / R 12-Jun-09	Currency Future	1	1,000	16	16,000	8.4615	135,384.00	Sub-Account	Buy
09:19:25	\$ / R 12-Jun-09	Currency Future	1	1,000	16	16,000	8.4615	(135,384.00)	Client	Sell
09:21:40	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4615	169,230.00	Sub-Account	Buy
09:21:40	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4615	(169,230.00)	Client	Sell
09:23:41	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.5900	(85,900.00)	Client	Sell
09:23:41	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.5900	85,900.00	Member	Buy
09:24:18	\$ / R 12-Jun-09	Currency Future	1	1,000	19	19,000	8.4540	160,626.00	Sub-Account	Buy
09:24:18	\$ / R 12-Jun-09	Currency Future	1	1,000	19	19,000	8.4540	(160,626.00)	Client	Sell
09:26:56	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4868	(424,340.00)	Member	Sell
09:34:32	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4595	42,297.50	Sub-Account	Buy
09:34:32	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4595	(42,297.50)	Client	Sell
09:47:56	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4863	84,863.00	Sub-Account	Buy
09:47:56	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4863	(84,863.00)	Sub-Account	Sell
09:50:51	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4863	16,972.60	Client	Buy
09:50:51	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4863	(16,972.60)	Sub-Account	Sell
11:11:18	\$ / R 12-Jun-09	Currency Future	1	1,000	700	700,000	8.4589	5,921,230.00	Member	Buy
11:12:33	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4500	(422,500.00)	Client	Sell
11:12:33	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4500	422,500.00	Member	Buy
11:13:00	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4500	422,500.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:13:00	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4500	(422,500.00)	Client	Sell
11:34:08	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4750	(42,375.00)	Client	Sell
11:34:08	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4750	42,375.00	Client	Buy
11:39:56	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4750	169,500.00	Client	Buy
11:39:56	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4750	(169,500.00)	Client	Sell
11:59:28	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.4750	(254,250.00)	Client	Sell
11:59:28	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.4750	254,250.00	Client	Buy
12:10:36	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4635	(8,463,500.00)	Member	Sell
12:10:36	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4635	8,463,500.00	Client	Buy
12:12:29	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4700	16,940.00	Client	Buy
12:12:29	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4700	(16,940.00)	Sub-Account	Sell
12:26:23	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.4500	(33,800.00)	Client	Sell
12:26:23	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.4500	33,800.00	Client	Buy
12:40:11	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.4620	(50,772.00)	Sub-Account	Sell
12:40:11	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.4620	50,772.00	Member	Buy
12:41:32	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4620	(25,386.00)	Sub-Account	Sell
12:41:32	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4620	25,386.00	Client	Buy
12:41:40	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4620	25,386.00	Client	Buy
12:41:40	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4620	(25,386.00)	Sub-Account	Sell
13:03:24	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4500	(84,500.00)	Client	Sell
13:03:24	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4500	84,500.00	Client	Buy
13:19:29	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.5996	(8,599.60)	Sub-Account	Sell
13:19:29	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.5996	8,599.60	Client	Buy
13:26:47	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.4450	4,222,500.00	Member	Buy
13:28:48	\$ / R 12-Jun-09	Currency Future	1	1,000	121	121,000	8.4400	1,021,240.00	Member	Buy
13:28:48	\$ / R 12-Jun-09	Currency Future	1	1,000	121	121,000	8.4400	(1,021,240.00)	Client	Sell
13:29:04	\$ / R 12-Jun-09	Currency Future	1	1,000	121	121,000	8.4400	1,021,240.00	Member	Buy
13:29:04	\$ / R 12-Jun-09	Currency Future	1	1,000	121	121,000	8.4400	(1,021,240.00)	Client	Sell
13:36:00	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	8.4500	(92,950.00)	Sub-Account	Sell
13:36:00	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	8.4500	92,950.00	Client	Buy
13:36:00	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4500	(16,900.00)	Sub-Account	Sell
13:36:00	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4500	16,900.00	Client	Buy
13:37:21	\$ / R 12-Jun-09	Currency Future	1	1,000	13	13,000	8.4455	(109,791.50)	Member	Sell
13:38:46	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.4450	(4,222,500.00)	Client	Sell
13:39:05	\$ / R 12-Jun-09	Currency Future	1	1,000	700	700,000	8.4589	(5,921,230.00)	Client	Sell
13:39:28	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4868	424,340.00	Client	Buy
13:40:10	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	8.4661	(21,165,250.00)	Client	Sell
13:42:10	\$ / R 12-Jun-09	Currency Future	1	1,000	13	13,000	8.4455	109,791.50	Client	Buy
13:47:32	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4868	424,340.00	Client	Buy
13:57:19	\$ / R 14-Sep-09	Currency Future	1	1,000	86	86,000	8.5532	735,575.20	Member	Buy
13:58:19	\$ / R 14-Sep-09	Currency Future	1	1,000	86	86,000	8.5532	(735,575.20)	Client	Sell
14:25:20	\$ / R 12-Jun-09	Currency Future	1	1,000	261	261,000	8.4295	2,200,099.50	Member	Buy
14:25:20	\$ / R 12-Jun-09	Currency Future	1	1,000	261	261,000	8.4295	(2,200,099.50)	Client	Sell
14:35:12	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4305	42,152.50	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
14:35:12	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4305	(42,152.50)	Sub-Account	Sell
14:42:48	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.5060	510,360.00	Sub-Account	Buy
14:42:48	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.5060	(510,360.00)	Client	Sell
14:42:52	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.5600	(1,712,000.00)	Member	Sell
14:43:03	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3795	33,518.00	Sub-Account	Buy
14:43:03	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3795	(33,518.00)	Client	Sell
14:43:05	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.3795	(8,379.50)	Client	Sell
14:43:05	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.3795	8,379.50	Sub-Account	Buy
14:49:24	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4028	(420,140.00)	Sub-Account	Sell
14:49:24	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4028	420,140.00	Client	Buy
14:51:44	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.5600	1,712,000.00	Client	Buy
14:58:51	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.3785	(83,785.00)	Client	Sell
14:58:51	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.3785	83,785.00	Client	Buy
15:01:04	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.3700	(167,400.00)	Client	Sell
15:01:04	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	8.3690	(669,520.00)	Client	Sell
15:01:04	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	8.3690	669,520.00	Sub-Account	Buy
15:01:04	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.3700	167,400.00	Client	Buy
15:02:37	\$ / R 12-Jun-09	Currency Future	1	1,000	43	43,000	8.3785	(360,275.50)	Client	Sell
15:02:37	\$ / R 12-Jun-09	Currency Future	1	1,000	43	43,000	8.3785	360,275.50	Client	Buy
15:03:06	\$ / R 12-Jun-09	Currency Future	1	1,000	17	17,000	8.4000	142,800.00	Client	Buy
15:03:06	\$ / R 12-Jun-09	Currency Future	1	1,000	17	17,000	8.4000	(142,800.00)	Sub-Account	Sell
15:09:22	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.3730	(83,730.00)	Client	Sell
15:09:22	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.3730	83,730.00	Sub-Account	Buy
15:19:30	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.4000	33,600.00	Sub-Account	Buy
15:19:30	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.4000	(33,600.00)	Client	Sell
15:36:11	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.5699	171,398.00	Client	Buy
15:36:11	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.5699	(171,398.00)	Sub-Account	Sell
15:48:41	\$ / R 12-Jun-09	Currency Future	1	1,000	600	600,000	8.4014	5,040,840.00	Member	Buy
15:52:05	\$ / R 12-Jun-09	Currency Future	1	1,000	600	600,000	8.4014	(5,040,840.00)	Client	Sell
15:53:25	\$ / R 12-Jun-09	Currency Future	1	1,000	85	85,000	8.3980	(713,830.00)	Client	Sell
15:53:25	\$ / R 12-Jun-09	Currency Future	1	1,000	85	85,000	8.3980	713,830.00	Member	Buy
15:53:54	\$ / R 12-Jun-09	Currency Future	1	1,000	85	85,000	8.3980	(713,830.00)	Client	Sell
15:53:54	\$ / R 12-Jun-09	Currency Future	1	1,000	85	85,000	8.3980	713,830.00	Member	Buy
16:33:09	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.5349	(17,069.80)	Sub-Account	Sell
16:33:09	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.5349	17,069.80	Client	Buy
16:44:04	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.5224	17,044.80	Client	Buy
16:44:04	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.5224	(17,044.80)	Sub-Account	Sell
16:44:10	\$ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	8.5224	153,403.20	Client	Buy
16:44:10	\$ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	8.5224	(153,403.20)	Sub-Account	Sell
Total for \$ / R Currency Future			57		7,080	7,080,000		59,868,430.00		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:57:22	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	12.6350	(12,635.00)	Client	Sell
08:57:22	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	12.6350	12,635.00	Sub-Account	Buy
12:02:27	£ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	12.6230	(75,738.00)	Member	Sell
12:04:28	£ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	12.6230	75,738.00	Client	Buy
14:39:38	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	12.7053	12,705.30	Client	Buy
14:39:38	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	12.7053	(12,705.30)	Sub-Account	Sell
14:57:52	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	12.4500	12,450.00	Sub-Account	Buy
14:57:52	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	12.4500	(12,450.00)	Client	Sell
14:58:55	£ / R 14-Sep-09	Currency Future	1	1,000	21	21,000	12.6312	265,255.20	Sub-Account	Buy
14:58:55	£ / R 14-Sep-09	Currency Future	1	1,000	21	21,000	12.6312	(265,255.20)	Client	Sell
15:04:09	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	12.4562	12,456.20	Member	Buy
15:05:48	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	12.4562	(12,456.20)	Member	Sell
Total for £ / R Currency Future			6		31	31,000		391,239.70		

09:04:19	€ / R 12-Jun-09	Currency Future	1	1,000	22	22,000	11.2430	247,346.00	Member	Buy
09:08:58	€ / R 12-Jun-09	Currency Future	1	1,000	22	22,000	11.2430	(247,346.00)	Client	Sell
09:25:37	€ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	11.2344	786,408.00	Sub-Account	Buy
09:25:37	€ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	11.2344	(786,408.00)	Client	Sell
11:09:19	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.3792	(34,137.60)	Client	Sell
11:09:19	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.3792	34,137.60	Sub-Account	Buy
12:21:43	€ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	11.1950	11,195.00	Sub-Account	Buy
12:21:43	€ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	11.1950	(11,195.00)	Client	Sell
12:31:43	€ / R 14-Sep-09	Currency Future	1	1,000	87	87,000	11.4125	(992,887.50)	Member	Sell
12:32:16	€ / R 14-Sep-09	Currency Future	1	1,000	87	87,000	11.4125	992,887.50	Client	Buy
12:59:52	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.1516	(111,516.00)	Client	Sell
12:59:52	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.1516	111,516.00	Sub-Account	Buy
13:22:46	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.2149	(1,121,490.00)	Member	Sell
13:57:55	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.2149	1,121,490.00	Client	Buy
14:06:37	€ / R 12-Jun-09	Currency Future	1	1,000	114	114,000	11.1166	1,267,292.40	Sub-Account	Buy
14:06:37	€ / R 12-Jun-09	Currency Future	1	1,000	114	114,000	11.1166	(1,267,292.40)	Client	Sell
14:07:22	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.2000	56,000.00	Client	Buy
14:07:22	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.2000	(56,000.00)	Sub-Account	Sell
14:07:39	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.2000	56,000.00	Client	Buy
14:07:39	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.2000	(56,000.00)	Sub-Account	Sell
14:11:31	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.1820	(1,118,200.00)	Member	Sell
14:19:40	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	11.3482	(567,410.00)	Member	Sell
14:31:06	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.1820	1,118,200.00	Client	Buy
14:45:23	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	11.3482	567,410.00	Client	Buy
15:27:42	€ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	11.3505	(11,350,500.00)	Member	Sell
15:30:01	€ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	11.3505	11,350,500.00	Client	Buy
16:56:41	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.3005	33,901.50	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
16:56:41	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.3005	(33,901.50)	Client	Sell
Total for € / R Currency Future			14		1,570	1,570,000		17,754,284.00		
Grand Total for all Instruments			77		8,681	8,681,000		78,013,953.70		