



# Currency Futures Matched Trades

Report for 05/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:04:01	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1823	(1,018,230.00)	Sub-Account	Sell
09:04:01	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1823	1,018,230.00	Client	Buy
09:18:22	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1430	(10,143,000.00)	Member	Sell
09:28:10	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1119	10,111.90	Client	Buy
09:28:10	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1119	(10,111.90)	Sub-Account	Sell
09:31:54	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1337	(10,133,700.00)	Member	Sell
09:32:08	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1337	(10,133,700.00)	Member	Sell
09:32:24	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1337	(10,133,700.00)	Member	Sell
09:32:46	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1487	(10,148,700.00)	Member	Sell
09:32:56	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1537	(10,153,700.00)	Member	Sell
09:34:29	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1587	(10,158,700.00)	Member	Sell
09:34:40	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1587	(10,158,700.00)	Member	Sell
09:34:58	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1637	(10,163,700.00)	Member	Sell
09:48:16	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1337	10,133,700.00	Client	Buy
09:48:44	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1337	10,133,700.00	Client	Buy
09:49:01	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1337	10,133,700.00	Client	Buy
09:49:27	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1487	10,148,700.00	Client	Buy
09:49:52	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1537	10,153,700.00	Client	Buy
09:50:25	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1587	10,158,700.00	Client	Buy
09:50:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1587	10,158,700.00	Client	Buy
09:50:55	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1637	10,163,700.00	Client	Buy
09:57:54	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1525	1,015,250.00	Client	Buy
09:57:54	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1525	(1,015,250.00)	Sub-Account	Sell
10:19:05	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1418	25,354,500.00	Member	Buy
10:39:25	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1218	25,304,500.00	Member	Buy
10:45:51	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1418	(25,354,500.00)	Client	Sell
10:46:05	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1218	(25,304,500.00)	Client	Sell
11:16:05	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.0676	(40,270.40)	Client	Sell
11:16:05	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.0676	40,270.40	Sub-Account	Buy
11:31:46	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3139	(51,569.50)	Member	Sell
11:33:02	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2600	(102,600.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:33:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3139	51,569.50	Client	Buy
11:34:12	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2600	102,600.00	Client	Buy
11:34:58	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.0728	(302,184.00)	Member	Sell
11:40:04	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.3001	(10,300.10)	Sub-Account	Sell
11:40:04	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.3001	10,300.10	Client	Buy
11:42:35	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1016	(10,101.60)	Sub-Account	Sell
11:42:35	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1016	10,101.60	Client	Buy
11:46:24	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0966	(10,096.60)	Sub-Account	Sell
11:46:24	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0966	10,096.60	Client	Buy
11:48:00	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.0728	302,184.00	Member	Buy
12:17:45	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0936	10,093.60	Client	Buy
12:17:45	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0936	(10,093.60)	Sub-Account	Sell
12:20:45	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	10.2969	20,593.80	Client	Buy
12:20:45	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	10.2969	(20,593.80)	Sub-Account	Sell
12:21:51	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0911	10,091.10	Client	Buy
12:21:51	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0911	(10,091.10)	Sub-Account	Sell
12:26:38	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0905	(504,525.00)	Member	Sell
12:28:40	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.2909	(10,290.90)	Sub-Account	Sell
12:28:40	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.2909	10,290.90	Client	Buy
12:28:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.2909	10,290.90	Client	Buy
12:28:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.2909	(10,290.90)	Sub-Account	Sell
12:34:00	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0761	(10,076.10)	Sub-Account	Sell
12:34:00	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0761	10,076.10	Client	Buy
12:36:08	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.2734	10,273.40	Client	Buy
12:36:08	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.2734	(10,273.40)	Sub-Account	Sell
12:38:26	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0711	10,071.10	Client	Buy
12:38:26	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0711	(10,071.10)	Sub-Account	Sell
13:14:22	\$ / R 16-Mar-09	Currency Future	1	1,000	75	75,000	10.1050	757,875.00	Sub-Account	Buy
13:14:22	\$ / R 16-Mar-09	Currency Future	1	1,000	75	75,000	10.1050	(757,875.00)	Sub-Account	Sell
13:18:01	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.1050	(252,625.00)	Sub-Account	Sell
13:18:01	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.1050	252,625.00	Sub-Account	Buy
14:09:28	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.0094	(25,023,500.00)	Member	Sell
14:13:26	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0700	20,140.00	Client	Buy
14:13:26	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0700	(20,140.00)	Sub-Account	Sell
14:13:50	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0645	30,193.50	Client	Buy
14:13:50	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0645	(30,193.50)	Sub-Account	Sell
14:13:55	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0500	(50,250.00)	Sub-Account	Sell
14:13:55	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0500	50,250.00	Client	Buy
14:13:55	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0500	(201,000.00)	Sub-Account	Sell
14:13:55	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0500	201,000.00	Client	Buy
14:15:45	\$ / R 16-Mar-09	Currency Future	1	1,000	28	28,000	10.0474	(281,327.20)	Member	Sell
14:17:59	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0374	(20,074.80)	Member	Sell
14:18:21	\$ / R 16-Mar-09	Currency Future	1	1,000	28	28,000	10.0474	281,327.20	Member	Buy
14:18:29	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0374	20,074.80	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
14:21:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0300	(10,030.00)	Sub-Account	Sell
14:21:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0300	10,030.00	Client	Buy
14:21:53	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0294	(10,029.40)	Sub-Account	Sell
14:21:53	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0294	10,029.40	Client	Buy
14:22:49	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0294	(100,294.00)	Sub-Account	Sell
14:22:49	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0294	100,294.00	Client	Buy
14:23:27	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0275	501,375.00	Client	Buy
14:23:27	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0275	(501,375.00)	Sub-Account	Sell
14:25:24	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0023	200,046.00	Sub-Account	Buy
14:25:24	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0023	(200,046.00)	Client	Sell
14:25:46	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0173	200,346.00	Sub-Account	Buy
14:25:46	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0173	(200,346.00)	Client	Sell
14:29:07	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0506	10,050,600.00	Member	Buy
14:32:51	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.0094	25,023,500.00	Client	Buy
14:33:10	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0905	504,525.00	Client	Buy
14:34:39	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.0500	1,005,000.00	Client	Buy
14:34:39	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.0500	(1,005,000.00)	Sub-Account	Sell
14:50:08	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.0500	(40,200.00)	Sub-Account	Sell
14:50:08	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.0500	40,200.00	Sub-Account	Buy
14:50:08	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0500	100,500.00	Sub-Account	Buy
14:50:08	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0500	20,100.00	Sub-Account	Buy
14:50:08	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0500	(20,100.00)	Client	Sell
14:50:08	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0500	(100,500.00)	Client	Sell
14:50:08	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.0500	60,300.00	Sub-Account	Buy
14:50:08	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.0500	(60,300.00)	Client	Sell
15:02:08	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0650	(503,250.00)	Sub-Account	Sell
15:02:08	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0650	503,250.00	Client	Buy
15:02:41	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0625	503,125.00	Client	Buy
15:02:41	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0625	(503,125.00)	Sub-Account	Sell
15:08:23	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.0691	302,073.00	Sub-Account	Buy
15:08:23	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.0691	(302,073.00)	Sub-Account	Sell
15:10:33	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	0.2473	247.30	Client	Buy
15:10:33	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0275	10,027.50	Sub-Account	Buy
15:10:33	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.2748	(10,274.80)	Sub-Account	Sell
15:34:46	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.0901	302,703.00	Sub-Account	Buy
15:34:46	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.0901	(302,703.00)	Client	Sell
15:43:49	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1183	50,591.50	Client	Buy
15:43:49	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1183	(50,591.50)	Sub-Account	Sell
15:48:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1284	(10,128.40)	Sub-Account	Sell
15:48:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1284	10,128.40	Sub-Account	Buy
15:49:30	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1343	(25,335,750.00)	Member	Sell
15:50:10	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1393	(10,139,300.00)	Member	Sell
15:50:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1393	(10,139,300.00)	Member	Sell
15:52:40	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1343	25,335,750.00	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
15:57:38	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0633	10,063,300.00	Member	Buy
15:57:45	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0633	10,063,300.00	Member	Buy
15:58:16	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0872	(10,087.20)	Member	Sell
15:58:55	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1000	(101,000.00)	Sub-Account	Sell
15:58:55	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1000	101,000.00	Client	Buy
15:59:11	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0869	(100,869.00)	Member	Sell
16:00:16	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0899	(5,044,950.00)	Member	Sell
16:00:56	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0899	5,044,950.00	Member	Buy
16:01:27	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0872	10,087.20	Member	Buy
16:01:56	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0869	100,869.00	Member	Buy
16:08:19	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1430	10,143,000.00	Client	Buy
16:10:01	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0506	(10,050,600.00)	Client	Sell
16:13:42	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0889	(5,044,450.00)	Member	Sell
16:15:00	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0633	(10,063,300.00)	Client	Sell
16:15:28	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0633	(10,063,300.00)	Client	Sell
16:15:30	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.0889	5,044,450.00	Member	Buy
16:15:42	\$ / R 16-Mar-09	Currency Future	1	1,000	370	370,000	10.3160	(3,816,920.00)	Client	Sell
16:15:42	\$ / R 16-Mar-09	Currency Future	1	1,000	370	370,000	10.3160	3,816,920.00	Client	Buy
16:17:40	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1393	10,139,300.00	Client	Buy
16:18:09	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1393	10,139,300.00	Client	Buy
16:25:45	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.2730	10,273.00	Client	Buy
16:25:45	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.2730	(10,273.00)	Sub-Account	Sell
16:26:01	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0590	(50,295.00)	Member	Sell
16:26:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0550	(50,275.00)	Member	Sell
16:34:40	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0590	50,295.00	Client	Buy
16:34:58	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0550	50,275.00	Client	Buy
16:48:45	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1098	40,439.20	Client	Buy
16:48:45	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1098	(40,439.20)	Sub-Account	Sell
<b>Total for \$ / R Currency Future</b>			<b>74</b>		<b>26,270</b>	<b>26,269,500</b>		<b>265,782,080.00</b>		
12:17:49	£ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	14.6100	(58,440.00)	Client	Sell
12:17:49	£ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	14.6100	58,440.00	Sub-Account	Buy
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>4</b>	<b>4,000</b>		<b>58,440.00</b>		
14:21:31	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	12.9000	64,500.00	Client	Buy
14:21:31	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	12.9000	(64,500.00)	Sub-Account	Sell
15:29:08	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	12.8500	(128,500.00)	Sub-Account	Sell
15:29:08	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	12.8500	128,500.00	Client	Buy
15:41:05	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.1756	(131,756.00)	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
15:41:05	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.1756	131,756.00	Client	Buy
16:17:00	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	12.8802	12,880.20	Client	Buy
16:17:00	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	12.8802	(12,880.20)	Sub-Account	Sell
16:21:49	€ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1326	(13,132.60)	Sub-Account	Sell
16:21:49	€ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1326	13,132.60	Client	Buy
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>27</b>	<b>27,000</b>		<b>350,768.80</b>		
<b>Grand Total for all Instruments</b>			<b>80</b>		<b>26,301</b>	<b>26,300,500</b>		<b>266,191,288.80</b>		