



Currency Futures Matched Trades

Report for 20/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:07:45	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.1080	364,320.00	Sub-Account	Buy
09:07:45	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.1080	(364,320.00)	Client	Sell
09:08:16	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.1458	(22,864,500.00)	Member	Sell
09:08:57	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.1205	1,824,100.00	Member	Buy
09:19:37	\$ / R 14-Sep-09	Currency Future	1	1,000	86	86,000	9.2848	(798,492.80)	Member	Sell
09:51:24	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.1205	(1,824,100.00)	Member	Sell
09:54:50	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.1458	22,864,500.00	Client	Buy
09:55:37	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.1050	(182,100.00)	Sub-Account	Sell
09:55:37	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.1050	182,100.00	Sub-Account	Buy
10:35:27	\$ / R 12-Jun-09	Currency Future	1	1,000	93	93,000	9.1050	846,765.00	Member	Buy
10:35:27	\$ / R 12-Jun-09	Currency Future	1	1,000	93	93,000	9.1050	(846,765.00)	Client	Sell
10:43:54	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.1500	228,750.00	Client	Buy
10:43:54	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.1500	(228,750.00)	Client	Sell
10:50:59	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.1406	1,828,120.00	Member	Buy
10:56:18	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.1406	(1,828,120.00)	Member	Sell
10:59:03	\$ / R 12-Jun-09	Currency Future	1	1,000	425	425,000	9.0294	3,837,495.00	Member	Buy
11:04:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1500	45,750.00	Client	Buy
11:04:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1500	(45,750.00)	Client	Sell
11:05:59	\$ / R 12-Jun-09	Currency Future	1	1,000	425	425,000	9.0294	(3,837,495.00)	Client	Sell
11:34:25	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.1848	(27,554.40)	Sub-Account	Sell
11:34:25	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.1848	27,554.40	Client	Buy
11:48:13	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.1800	(275,400.00)	Client	Sell
11:48:13	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.1800	275,400.00	Client	Buy
11:59:22	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1793	9,179.30	Client	Buy
11:59:22	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1793	(9,179.30)	Sub-Account	Sell
12:21:05	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1500	(9,150.00)	Client	Sell
12:21:05	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1500	9,150.00	Client	Buy
12:32:31	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1500	9,150.00	Client	Buy
12:32:31	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1500	(9,150.00)	Sub-Account	Sell
12:39:31	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1300	45,650.00	Client	Buy
12:39:31	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1300	(45,650.00)	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
13:36:45	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1500	45,750.00	Client	Buy
13:36:45	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1500	(45,750.00)	Client	Sell
13:41:03	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1500	(91,500.00)	Client	Sell
13:41:03	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1500	91,500.00	Client	Buy
13:52:09	\$ / R 12-Jun-09	Currency Future	1	1,000	35	35,000	9.1500	(320,250.00)	Client	Sell
13:52:09	\$ / R 12-Jun-09	Currency Future	1	1,000	35	35,000	9.1500	320,250.00	Sub-Account	Buy
13:56:38	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1618	(45,809.00)	Client	Sell
13:56:38	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1618	45,809.00	Sub-Account	Buy
14:15:51	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.3000	465,000.00	Sub-Account	Buy
14:15:51	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.3000	(465,000.00)	Client	Sell
14:35:26	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.1939	(9,193,900.00)	Member	Sell
14:38:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.1939	9,193,900.00	Client	Buy
14:39:03	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2000	36,800.00	Client	Buy
14:39:03	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2000	(36,800.00)	Client	Sell
14:42:29	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2000	36,800.00	Client	Buy
14:42:29	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2000	(36,800.00)	Sub-Account	Sell
15:15:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1700	9,170.00	Client	Buy
15:15:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1700	(9,170.00)	Sub-Account	Sell
15:15:48	\$ / R 12-Jun-09	Currency Future	1	1,000	49	49,000	9.1700	449,330.00	Client	Buy
15:15:48	\$ / R 12-Jun-09	Currency Future	1	1,000	49	49,000	9.1700	(449,330.00)	Sub-Account	Sell
15:17:35	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.1650	(18,330.00)	Sub-Account	Sell
15:17:35	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.1650	18,330.00	Client	Buy
15:45:06	\$ / R 14-Sep-09	Currency Future	1	1,000	86	86,000	9.2848	798,492.80	Member	Buy
15:45:43	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1650	(9,165.00)	Client	Sell
15:45:43	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1650	9,165.00	Sub-Account	Buy
15:52:49	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.1972	(459,860.00)	Member	Sell
16:02:30	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.1972	459,860.00	Client	Buy
16:03:50	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2044	(92,044.00)	Sub-Account	Sell
16:03:50	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2044	92,044.00	Client	Buy
16:12:10	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.1587	183,174.00	Client	Buy
16:12:10	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.1587	(183,174.00)	Client	Sell
16:20:53	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.2081	(460,405.00)	Member	Sell
16:22:34	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1998	(91,998.00)	Sub-Account	Sell
16:22:34	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1998	91,998.00	Client	Buy
16:22:37	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.2081	460,405.00	Client	Buy
16:44:01	\$ / R 12-Jun-09	Currency Future	1	1,000	17	17,000	9.1435	(155,439.50)	Client	Sell
16:44:13	\$ / R 12-Jun-09	Currency Future	1	1,000	17	17,000	9.1435	155,439.50	Member	Buy
Total for \$ / R Currency Future			34		4,958	4,958,000		45,361,201.00		
12:40:13	£ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	13.3320	106,656.00	Client	Buy
12:40:13	£ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	13.3320	(106,656.00)	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
16:36:36	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.3600	(1,336,000.00)	Sub-Account	Sell
16:36:36	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.3600	1,336,000.00	Sub-Account	Buy
Total for £ / R Currency Future			2		108	108,000		1,442,656.00		
09:09:11	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.8865	(1,188,650.00)	Member	Sell
09:47:09	€ / R 12-Jun-09	Currency Future	1	1,000	41	41,000	11.8175	484,517.50	Member	Buy
09:49:20	€ / R 12-Jun-09	Currency Future	1	1,000	41	41,000	11.8175	(484,517.50)	Client	Sell
13:22:49	€ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	11.8862	(832,034.00)	Member	Sell
13:22:58	€ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	11.8862	(832,034.00)	Member	Sell
14:06:44	€ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	11.8862	832,034.00	Client	Buy
14:07:08	€ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	11.8862	832,034.00	Client	Buy
14:08:05	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.8865	1,188,650.00	Client	Buy
14:12:43	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	12.0868	(604,340.00)	Member	Sell
14:22:21	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	12.0868	604,340.00	Client	Buy
Total for € / R Currency Future			5		331	331,000		3,941,575.50		
Grand Total for all Instruments			41		5,397	5,397,000		50,745,432.50		