



Currency Futures Matched Trades

Report for 03/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:29:32	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.3000	(139,500.00)	Member	Sell
08:30:23	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.2400	2,310,000.00	Client	Buy
08:30:23	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.2400	(2,310,000.00)	Member	Sell
08:42:05	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.3000	139,500.00	Client	Buy
09:08:11	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.4388	94,388.00	Sub-Account	Buy
09:08:11	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.4388	(94,388.00)	Sub-Account	Sell
09:08:30	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.4488	94,488.00	Client	Buy
09:08:30	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.4488	(94,488.00)	Member	Sell
09:11:38	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.2606	185,212.00	Sub-Account	Buy
09:11:38	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.2606	(185,212.00)	Client	Sell
09:24:08	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.2472	(462,360.00)	Member	Sell
09:31:24	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2600	18,520.00	Sub-Account	Buy
09:31:24	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2600	(18,520.00)	Client	Sell
09:33:14	\$ / R 12-Jun-09	Currency Future	1	1,000	16	16,000	9.2600	148,160.00	Sub-Account	Buy
09:33:14	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2600	37,040.00	Client	Buy
09:33:14	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2600	(37,040.00)	Client	Sell
09:33:14	\$ / R 12-Jun-09	Currency Future	1	1,000	16	16,000	9.2600	(148,160.00)	Client	Sell
09:35:27	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.2472	462,360.00	Client	Buy
09:36:14	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3075	(186,150.00)	Member	Sell
09:58:17	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.3017	(1,860,340.00)	Member	Sell
09:59:35	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2997	(18,599.40)	Member	Sell
10:00:52	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2997	18,599.40	Client	Buy
10:13:39	\$ / R 12-Jun-09	Currency Future	1	1,000	63	63,000	9.2825	(584,797.50)	Client	Sell
10:13:39	\$ / R 12-Jun-09	Currency Future	1	1,000	63	63,000	9.2825	584,797.50	Member	Buy
10:18:45	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.3017	1,860,340.00	Client	Buy
10:22:04	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	9.4000	423,000.00	Client	Buy
10:22:04	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	9.4000	(423,000.00)	Sub-Account	Sell
10:22:09	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	9.3922	(422,649.00)	Member	Sell
10:22:30	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.2650	(463,250.00)	Sub-Account	Sell
10:22:30	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.2650	463,250.00	Client	Buy
10:22:45	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	9.3922	422,649.00	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
10:23:35	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2600	(9,260.00)	Sub-Account	Sell
10:23:35	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2600	9,260.00	Client	Buy
10:30:39	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.2493	138,739.50	Member	Buy
10:31:23	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2500	(46,250.00)	Sub-Account	Sell
10:31:23	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2500	46,250.00	Client	Buy
10:35:20	\$ / R 12-Jun-09	Currency Future	1	1,000	4,000	4,000,000	9.2078	36,831,200.00	Member	Buy
10:36:25	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2072	(27,621.60)	Sub-Account	Sell
10:36:25	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2072	27,621.60	Sub-Account	Buy
10:36:34	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2072	46,036.00	Sub-Account	Buy
10:36:34	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2072	(46,036.00)	Client	Sell
10:37:36	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2072	(36,828.80)	Client	Sell
10:37:36	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2072	36,828.80	Sub-Account	Buy
10:39:26	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2022	(92,022.00)	Client	Sell
10:39:26	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2022	92,022.00	Sub-Account	Buy
10:42:05	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.2022	138,033.00	Sub-Account	Buy
10:42:05	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.2022	(138,033.00)	Client	Sell
10:45:06	\$ / R 12-Jun-09	Currency Future	1	1,000	4,000	4,000,000	9.2078	(36,831,200.00)	Client	Sell
10:47:45	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.3303	(93,303.00)	Client	Sell
10:47:45	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.3303	93,303.00	Sub-Account	Buy
10:50:37	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2050	36,820.00	Sub-Account	Buy
10:50:37	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2050	(36,820.00)	Client	Sell
10:57:18	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.2105	(4,605,250.00)	Client	Sell
10:57:18	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.2105	4,605,250.00	Sub-Account	Buy
11:00:10	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.2200	(230,500.00)	Client	Sell
11:00:10	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.2200	230,500.00	Sub-Account	Buy
11:02:48	\$ / R 12-Jun-09	Currency Future	1	1,000	75	75,000	9.2200	(691,500.00)	Client	Sell
11:02:48	\$ / R 12-Jun-09	Currency Future	1	1,000	75	75,000	9.2200	691,500.00	Sub-Account	Buy
11:10:11	\$ / R 12-Jun-09	Currency Future	1	1,000	6,000	6,000,000	9.2212	(55,327,200.00)	Client	Sell
11:10:11	\$ / R 12-Jun-09	Currency Future	1	1,000	6,000	6,000,000	9.2212	55,327,200.00	Member	Buy
11:20:53	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2586	9,258.60	Client	Buy
11:20:53	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2586	(9,258.60)	Sub-Account	Sell
11:33:55	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	9.3629	936,290.00	Member	Buy
11:49:47	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.4377	(9,437.70)	Member	Sell
11:50:23	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.4377	9,437.70	Client	Buy
11:52:41	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2990	18,598.00	Client	Buy
11:52:41	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2990	(18,598.00)	Client	Sell
11:56:07	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3053	(186,106.00)	Member	Sell
11:58:10	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	92.2812	184,562,400.00	Client	Buy
11:58:10	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	92.2812	(184,562,400.00)	Member	Sell
11:59:02	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	92.2812	184,562,400.00	Member	Buy
11:59:02	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	92.2812	(184,562,400.00)	Client	Sell
11:59:40	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.2812	18,562,400.00	Client	Buy
11:59:40	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.2812	(18,562,400.00)	Member	Sell
12:04:29	\$ / R 12-Jun-09	Currency Future	1	1,000	940	940,000	9.3274	(8,767,756.00)	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
12:05:28	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.3200	279,600.00	Sub-Account	Buy
12:05:28	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.3200	(279,600.00)	Client	Sell
12:09:14	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3053	186,106.00	Client	Buy
12:52:43	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3000	46,500.00	Client	Buy
12:52:43	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3000	(46,500.00)	Client	Sell
13:08:10	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.2242	18,448,400.00	Member	Buy
13:16:17	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.3000	83,700.00	Sub-Account	Buy
13:16:17	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.3000	(83,700.00)	Client	Sell
13:29:05	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.2242	(18,448,400.00)	Client	Sell
13:30:47	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3200	46,600.00	Client	Buy
13:30:47	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3200	(46,600.00)	Client	Sell
14:33:07	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.2753	(2,318,825.00)	Sub-Account	Sell
14:33:07	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.2753	2,318,825.00	Sub-Account	Buy
14:33:14	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2753	(927,530.00)	Sub-Account	Sell
14:33:14	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2753	927,530.00	Sub-Account	Buy
14:33:17	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2630	(926,300.00)	Member	Sell
14:33:21	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2753	927,530.00	Sub-Account	Buy
14:33:21	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2753	(927,530.00)	Sub-Account	Sell
14:33:22	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.2700	(2,317,500.00)	Member	Sell
14:33:23	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2700	(927,000.00)	Member	Sell
14:34:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2700	46,350.00	Client	Buy
14:34:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2700	(46,350.00)	Sub-Account	Sell
14:35:03	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2650	46,325.00	Client	Buy
14:35:03	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2650	(46,325.00)	Sub-Account	Sell
14:36:20	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2630	926,300.00	Client	Buy
14:36:49	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2700	927,000.00	Client	Buy
14:38:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2794	(9,279.40)	Member	Sell
14:39:47	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.2700	2,317,500.00	Member	Buy
14:40:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2794	9,279.40	Client	Buy
14:47:47	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2900	(9,290.00)	Member	Sell
14:48:22	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2900	9,290.00	Member	Buy
14:58:14	\$ / R 12-Jun-09	Currency Future	1	1,000	940	940,000	9.3274	8,767,756.00	Client	Buy
15:03:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2946	9,294,600.00	Member	Buy
15:09:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2946	(9,294,600.00)	Client	Sell
15:10:07	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.2493	(138,739.50)	Client	Sell
15:10:20	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	9.3629	(936,290.00)	Client	Sell
15:11:00	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.4300	9,430.00	Client	Buy
15:11:00	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.4300	(9,430.00)	Sub-Account	Sell
15:13:53	\$ / R 12-Jun-09	Currency Future	1	1,000	550	550,000	9.2802	(5,104,110.00)	Member	Sell
15:17:54	\$ / R 12-Jun-09	Currency Future	1	1,000	550	550,000	9.2802	5,104,110.00	Client	Buy
15:37:17	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.2504	231,260.00	Client	Buy
15:37:17	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.2504	(231,260.00)	Sub-Account	Sell
15:37:45	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2400	924,000.00	Client	Buy
15:37:45	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.2400	(924,000.00)	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
15:53:40	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.2800	55,680.00	Sub-Account	Buy
15:53:40	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.2800	(55,680.00)	Client	Sell
16:02:18	\$ / R 12-Jun-09	Currency Future	1	1,000	75	75,000	9.2300	692,250.00	Sub-Account	Buy
16:02:18	\$ / R 12-Jun-09	Currency Future	1	1,000	75	75,000	9.2300	(692,250.00)	Client	Sell
16:17:21	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3075	(186,150.00)	Member	Sell
16:29:18	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3075	186,150.00	Client	Buy
16:31:29	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3075	186,150.00	Client	Buy
16:35:25	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.2500	83,250.00	Sub-Account	Buy
16:35:25	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.2500	(83,250.00)	Client	Sell
16:46:04	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	9.2600	101,860.00	Client	Buy
16:46:05	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	9.2600	(101,860.00)	Member	Sell
Total for \$ / R Currency Future			65		23,296	23,296,000		547,456,983.50		
08:28:51	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	13.6680	3,417,000.00	Client	Buy
08:28:51	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	13.6680	(3,417,000.00)	Member	Sell
08:32:40	£ / R 12-Jun-09	Currency Future	1	1,000	350	350,000	13.5180	(4,731,300.00)	Member	Sell
08:32:40	£ / R 12-Jun-09	Currency Future	1	1,000	350	350,000	13.5180	4,731,300.00	Client	Buy
09:30:22	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.6400	13,640.00	Client	Buy
09:30:22	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.6400	(13,640.00)	Sub-Account	Sell
09:35:48	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.6500	(273,000.00)	Member	Sell
09:35:55	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.6500	(273,000.00)	Member	Sell
10:58:07	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.6400	68,200.00	Sub-Account	Buy
10:58:07	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.6400	(68,200.00)	Client	Sell
16:13:36	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.6500	273,000.00	Client	Buy
16:14:25	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.6500	273,000.00	Client	Buy
Total for £ / R Currency Future			6		646	646,000		8,776,140.00		
08:31:44	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	12.3877	3,096,925.00	Client	Buy
08:31:44	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	12.3877	(3,096,925.00)	Member	Sell
09:35:08	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	12.4800	(374,400.00)	Member	Sell
09:35:22	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	12.4800	(374,400.00)	Member	Sell
10:59:57	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.4100	1,241,000.00	Sub-Account	Buy
10:59:57	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.4100	(1,241,000.00)	Client	Sell
11:56:47	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	12.5223	250,446.00	Sub-Account	Buy
11:56:47	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	12.5223	(250,446.00)	Sub-Account	Sell
12:29:49	€ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	12.6331	(568,489.50)	Client	Sell
12:29:49	€ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	12.6331	568,489.50	Sub-Account	Buy
15:14:55	€ / R 12-Jun-09	Currency Future	1	1,000	410	410,000	12.4241	(5,093,881.00)	Member	Sell
15:18:08	€ / R 12-Jun-09	Currency Future	1	1,000	410	410,000	12.4241	5,093,881.00	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
15:37:17	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	12.5720	12,572.00	Client	Buy
15:37:17	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	12.5720	(12,572.00)	Sub-Account	Sell
16:12:48	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	12.4800	374,400.00	Client	Buy
16:13:13	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	12.4800	374,400.00	Client	Buy
16:59:44	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.7500	255,000.00	Client	Buy
16:59:44	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.7500	(255,000.00)	Sub-Account	Sell
Total for € / R Currency Future			9		906	906,000		11,267,113.50		

09:26:39	ZAAD 12-Jun-09	Currency Future	1	1,000	200	200,000	6.5787	(1,315,740.00)	Member	Sell
09:28:06	ZAAD 12-Jun-09	Currency Future	1	1,000	200	200,000	6.5787	1,315,740.00	Client	Buy
Total for ZAAD Currency Future			1		200	200,000		1,315,740.00		

Grand Total for all Instruments			81		25,048	25,048,000		568,815,977.00		