



Currency Futures Matched Trades

Report for 12/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:47:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4920	84,920.00	Client	Buy
08:47:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4920	(84,920.00)	Member	Sell
08:47:21	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5700	(42,850.00)	Client	Sell
08:47:21	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5700	42,850.00	Member	Buy
08:47:40	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5719	42,859.50	Member	Buy
08:47:40	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5719	(42,859.50)	Client	Sell
08:49:15	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5935	(85,935.00)	Member	Sell
09:01:06	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5815	34,326.00	Member	Buy
09:01:31	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5850	(8,585.00)	Client	Sell
09:01:31	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5850	8,585.00	Client	Buy
09:01:54	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5815	(34,326.00)	Member	Sell
09:09:11	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5935	85,935.00	Client	Buy
09:10:44	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5850	(85,850.00)	Client	Sell
09:10:44	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5850	85,850.00	Client	Buy
09:21:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7168	(43,584.00)	Sub-Account	Sell
09:21:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7168	43,584.00	Client	Buy
09:27:22	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.5700	(214,250.00)	Client	Sell
09:27:22	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.5700	214,250.00	Client	Buy
09:38:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5550	8,555,000.00	Client	Buy
09:38:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5550	(8,555,000.00)	Member	Sell
09:38:37	\$ / R 12-Jun-09	Currency Future	1	1,000	5,892	5,892,000	8.5825	(50,568,090.00)	Member	Sell
09:39:26	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.5925	(429,625.00)	Member	Sell
09:44:11	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.5925	429,625.00	Member	Buy
09:49:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5550	42,775.00	Client	Buy
09:49:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5550	(42,775.00)	Sub-Account	Sell
09:49:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5500	17,100.00	Client	Buy
09:49:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5500	85,500.00	Client	Buy
09:49:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5500	(85,500.00)	Sub-Account	Sell
09:49:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5500	(17,100.00)	Sub-Account	Sell
09:50:25	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4921	(42,460.50)	Client	Sell
09:50:25	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4921	42,460.50	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
09:56:36	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5120	(170,240.00)	Client	Sell
09:56:36	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5120	170,240.00	Sub-Account	Buy
10:19:29	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5000	42,500.00	Sub-Account	Buy
10:19:29	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5000	(42,500.00)	Client	Sell
10:37:39	\$ / R 12-Jun-09	Currency Future	1	1,000	5,892	5,892,000	8.5825	50,568,090.00	Client	Buy
11:22:10	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	8.5000	(68,000.00)	Client	Sell
11:22:10	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	8.5000	68,000.00	Client	Buy
11:23:37	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5000	(17,000.00)	Client	Sell
11:23:37	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5000	17,000.00	Client	Buy
11:35:40	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.5660	(2,141,500.00)	Member	Sell
11:35:40	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.5660	2,141,500.00	Client	Buy
11:41:44	\$ / R 12-Jun-09	Currency Future	1	1,000	53	53,000	8.6665	(459,324.50)	Member	Sell
11:42:34	\$ / R 14-Sep-09	Currency Future	1	1,000	53	53,000	8.6665	459,324.50	Member	Buy
11:49:41	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5000	8,500.00	Client	Buy
11:49:41	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5000	(8,500.00)	Client	Sell
11:56:34	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5000	(34,000.00)	Client	Sell
11:56:34	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5000	34,000.00	Client	Buy
11:56:58	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5000	(8,500.00)	Client	Sell
11:56:58	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5000	8,500.00	Client	Buy
12:11:30	\$ / R 12-Jun-09	Currency Future	1	1,000	53	53,000	8.6665	459,324.50	Client	Buy
12:11:48	\$ / R 14-Sep-09	Currency Future	1	1,000	53	53,000	8.6665	(459,324.50)	Client	Sell
12:24:21	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5000	34,000.00	Client	Buy
12:24:21	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5000	(34,000.00)	Client	Sell
12:27:19	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5000	(8,500.00)	Client	Sell
12:27:19	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5000	8,500.00	Sub-Account	Buy
12:34:03	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.5100	25,530.00	Client	Buy
12:34:03	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.5100	(25,530.00)	Client	Sell
13:27:21	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.5100	51,060.00	Client	Buy
13:27:21	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.5100	(51,060.00)	Sub-Account	Sell
13:38:22	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.5000	25,500.00	Client	Buy
13:38:22	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.5000	(25,500.00)	Sub-Account	Sell
13:59:31	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	8.4900	101,880.00	Client	Buy
13:59:31	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4900	169,800.00	Client	Buy
13:59:31	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4900	(169,800.00)	Sub-Account	Sell
13:59:31	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	8.4900	(101,880.00)	Sub-Account	Sell
14:01:52	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.4800	(59,360.00)	Sub-Account	Sell
14:01:52	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.4800	59,360.00	Client	Buy
14:12:21	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4881	42,440.50	Client	Buy
14:12:21	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4881	(42,440.50)	Sub-Account	Sell
14:18:12	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4640	(2,116,000.00)	Member	Sell
14:18:12	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4640	2,116,000.00	Client	Buy
14:20:43	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.4814	16,962,800.00	Member	Buy
14:26:38	\$ / R 12-Jun-09	Currency Future	1	1,000	115	115,000	8.4800	(975,200.00)	Client	Sell
14:26:38	\$ / R 12-Jun-09	Currency Future	1	1,000	115	115,000	8.4800	975,200.00	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
14:30:34	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.4814	(16,962,800.00)	Client	Sell
14:32:30	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4850	(42,425.00)	Sub-Account	Sell
14:32:30	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4850	42,425.00	Client	Buy
15:19:49	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5040	(8,504,000.00)	Member	Sell
15:21:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5135	(8,513,500.00)	Member	Sell
15:21:26	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5135	(8,513,500.00)	Member	Sell
15:23:27	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5140	(8,514,000.00)	Member	Sell
15:25:33	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.5056	(340,224.00)	Sub-Account	Sell
15:25:33	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.5056	340,224.00	Client	Buy
15:43:25	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5140	(8,514,000.00)	Member	Sell
15:45:44	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5139	(8,513,900.00)	Member	Sell
15:46:41	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5164	(8,516,400.00)	Member	Sell
15:47:19	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5159	(8,515,900.00)	Member	Sell
15:51:46	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5140	8,514,000.00	Client	Buy
15:52:04	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5135	8,513,500.00	Client	Buy
15:52:17	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5135	8,513,500.00	Client	Buy
15:52:28	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5040	8,504,000.00	Client	Buy
15:56:57	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5140	8,514,000.00	Client	Buy
15:57:21	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5139	8,513,900.00	Client	Buy
15:57:46	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5164	8,516,400.00	Client	Buy
15:58:06	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5159	8,515,900.00	Client	Buy
16:09:03	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5339	(8,533,900.00)	Member	Sell
16:09:14	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5339	(8,533,900.00)	Member	Sell
16:09:39	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5359	(8,535,900.00)	Member	Sell
16:15:41	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.5250	255,750.00	Sub-Account	Buy
16:15:41	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.5250	(255,750.00)	Client	Sell
16:28:10	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5359	8,535,900.00	Client	Buy
16:28:23	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5339	8,533,900.00	Client	Buy
16:28:37	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5339	8,533,900.00	Client	Buy
16:32:36	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	8.7900	263,700.00	Client	Buy
16:32:36	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	8.7900	(263,700.00)	Sub-Account	Sell
16:42:48	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.6660	34,664.00	Client	Buy
16:42:48	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.6660	(34,664.00)	Sub-Account	Sell
16:49:40	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.5200	(59,640.00)	Sub-Account	Sell
16:49:40	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.5200	59,640.00	Client	Buy

Total for \$ / R Currency Future **55** **20,978** **20,978,000** **179,069,972.50**

10:09:00	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	13.3300	(66,650.00)	Client	Sell
10:09:00	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	13.3300	66,650.00	Sub-Account	Buy
11:28:02	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.9400	(64,700.00)	Client	Sell
11:28:02	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.9400	64,700.00	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
14:37:11	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.9492	1,294,920.00	Sub-Account	Buy
14:37:11	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.9492	(1,294,920.00)	Sub-Account	Sell
Total for £ / R Currency Future			3		110	110,000		1,426,270.00		
09:39:56	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.6925	(584,625.00)	Member	Sell
09:44:21	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.6925	584,625.00	Member	Buy
11:32:14	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	11.6365	(2,909,125.00)	Member	Sell
11:32:14	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	11.6365	2,909,125.00	Client	Buy
12:16:27	€ / R 14-Dec-09	Currency Future	1	1,000	172	172,000	11.9856	(2,061,523.20)	Member	Sell
13:38:22	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	11.6250	46,500.00	Client	Buy
13:38:22	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	11.6250	(46,500.00)	Sub-Account	Sell
13:49:59	€ / R 14-Dec-09	Currency Future	1	1,000	172	172,000	11.9856	2,061,523.20	Client	Buy
14:15:59	€ / R 14-Dec-09	Currency Future	1	1,000	545	545,000	11.9765	(6,527,192.50)	Member	Sell
14:19:44	€ / R 14-Dec-09	Currency Future	1	1,000	545	545,000	11.9765	6,527,192.50	Client	Buy
15:12:51	€ / R 14-Dec-09	Currency Future	1	1,000	174	174,000	11.9567	(2,080,465.80)	Member	Sell
15:29:43	€ / R 14-Sep-09	Currency Future	1	1,000	43	43,000	11.7842	(506,720.60)	Member	Sell
15:30:08	€ / R 14-Sep-09	Currency Future	1	1,000	43	43,000	11.7842	506,720.60	Client	Buy
16:34:23	€ / R 14-Dec-09	Currency Future	1	1,000	174	174,000	11.9567	2,080,465.80	Client	Buy
Total for € / R Currency Future			7		1,238	1,238,000		14,716,152.10		
Grand Total for all Instruments			65		22,326	22,326,000		195,212,394.60		