



Currency Futures Matched Trades

Report for 19/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:48:16	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.6948	17,389.60	Client	Buy
08:48:16	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.6948	(17,389.60)	Sub-Account	Sell
08:48:29	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.6948	17,389.60	Client	Buy
08:48:29	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.6948	(17,389.60)	Sub-Account	Sell
09:03:13	\$ / R 12-Jun-09	Currency Future	1	1,000	111	111,000	8.5300	(946,830.00)	Sub-Account	Sell
09:03:13	\$ / R 12-Jun-09	Currency Future	1	1,000	111	111,000	8.5300	946,830.00	Sub-Account	Buy
09:11:06	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	8.5267	102,320.40	Sub-Account	Buy
09:11:06	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	8.5267	(102,320.40)	Client	Sell
09:11:10	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.6620	(129,930.00)	Client	Sell
09:11:10	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.6620	129,930.00	Sub-Account	Buy
09:11:16	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.6727	130,090.50	Member	Buy
09:11:37	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.6727	(130,090.50)	Client	Sell
09:12:57	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.5350	(426,750.00)	Client	Sell
09:12:57	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.5350	426,750.00	Sub-Account	Buy
09:13:26	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.5277	(51,166.20)	Client	Sell
09:13:26	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.5277	51,166.20	Sub-Account	Buy
09:17:13	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.5277	51,166.20	Sub-Account	Buy
09:17:13	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.5277	(51,166.20)	Client	Sell
09:35:15	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5200	42,600.00	Client	Buy
09:35:15	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5200	(42,600.00)	Client	Sell
09:40:49	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.6925	(34,770.00)	Member	Sell
09:58:27	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5250	(8,525.00)	Sub-Account	Sell
09:58:27	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5250	8,525.00	Client	Buy
09:58:27	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.6630	86,630.00	Client	Buy
09:58:27	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.6630	(86,630.00)	Sub-Account	Sell
10:03:12	\$ / R 12-Jun-09	Currency Future	1	1,000	700	700,000	8.4988	5,949,160.00	Member	Buy
10:06:56	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5124	(42,562.00)	Sub-Account	Sell
10:06:56	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5124	42,562.00	Sub-Account	Buy
10:20:50	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4817	(16,963.40)	Client	Sell
10:20:50	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4817	16,963.40	Sub-Account	Buy
10:20:58	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4817	(84,817.00)	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
10:20:58	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4817	84,817.00	Sub-Account	Buy
10:27:04	\$ / R 12-Jun-09	Currency Future	1	1,000	4,000	4,000,000	8.5008	34,003,200.00	Member	Buy
10:32:48	\$ / R 12-Jun-09	Currency Future	1	1,000	98	98,000	8.4860	831,628.00	Member	Buy
10:32:48	\$ / R 12-Jun-09	Currency Future	1	1,000	98	98,000	8.4860	(831,628.00)	Client	Sell
10:33:25	\$ / R 12-Jun-09	Currency Future	1	1,000	98	98,000	8.4860	831,628.00	Member	Buy
10:33:25	\$ / R 12-Jun-09	Currency Future	1	1,000	98	98,000	8.4860	(831,628.00)	Client	Sell
10:39:06	\$ / R 12-Jun-09	Currency Future	1	1,000	4,000	4,000,000	8.5008	(34,003,200.00)	Client	Sell
10:39:22	\$ / R 12-Jun-09	Currency Future	1	1,000	700	700,000	8.4988	(5,949,160.00)	Client	Sell
10:46:37	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	8.5085	12,762,750.00	Client	Buy
10:46:37	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	8.5085	(12,762,750.00)	Member	Sell
10:56:39	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5192	(170,384.00)	Member	Sell
11:01:07	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.6925	34,770.00	Client	Buy
11:27:03	\$ / R 14-Sep-09	Currency Future	1	1,000	13,157	13,157,000	1,169.0000	(15,380,533,000.00)	Member	Sell
11:28:53	\$ / R 14-Sep-09	Currency Future	1	1,000	13,157	13,157,000	464.0000	6,104,848,000.00	Member	Buy
11:31:13	\$ / R 14-Dec-09	Currency Future	1	1,000	13,513	13,513,000	1,528.0000	(20,647,864,000.00)	Member	Sell
11:32:02	\$ / R 14-Dec-09	Currency Future	1	1,000	13,513	13,513,000	625.0000	8,445,625,000.00	Member	Buy
12:20:45	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4945	169,890.00	Member	Buy
12:22:27	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4945	(169,890.00)	Member	Sell
12:39:04	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.6500	(69,200.00)	Sub-Account	Sell
12:39:04	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.6500	69,200.00	Client	Buy
12:42:09	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.5159	(127,738.50)	Member	Sell
12:42:20	\$ / R 14-Sep-09	Currency Future	1	1,000	520	520,000	8.6475	(4,496,700.00)	Member	Sell
12:56:17	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4900	(169,800.00)	Client	Sell
12:56:17	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4900	169,800.00	Sub-Account	Buy
13:17:48	\$ / R 14-Sep-09	Currency Future	1	1,000	520	520,000	8.6475	4,496,700.00	Client	Buy
13:21:23	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5100	(42,550.00)	Client	Sell
13:21:23	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5100	42,550.00	Sub-Account	Buy
13:32:58	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5459	(85,459.00)	Member	Sell
13:41:17	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.5500	(128,250.00)	Client	Sell
13:41:17	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.5500	128,250.00	Sub-Account	Buy
13:53:15	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.6943	(43,471.50)	Sub-Account	Sell
13:53:15	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.6943	43,471.50	Client	Buy
14:04:06	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5192	170,384.00	Client	Buy
14:04:25	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.5159	127,738.50	Client	Buy
14:04:45	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5459	85,459.00	Client	Buy
14:25:31	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5067	85,067.00	Sub-Account	Buy
14:25:31	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5067	(85,067.00)	Client	Sell
14:52:25	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.6815	(434,075.00)	Member	Sell
15:05:19	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.6815	434,075.00	Member	Buy
15:08:12	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5500	34,200.00	Client	Buy
15:08:12	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5500	(34,200.00)	Client	Sell
15:14:57	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5650	(85,650.00)	Client	Sell
15:14:57	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5650	85,650.00	Client	Buy
15:16:37	\$ / R 14-Dec-09	Currency Future	1	1,000	13,513	13,513,000	1,528.0000	20,647,864,000.00	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
15:16:54	\$ / R 14-Dec-09	Currency Future	1	1,000	13,513	13,513,000	625.0000	(8,445,625,000.00)	Member	Sell
15:18:18	\$ / R 14-Sep-09	Currency Future	1	1,000	13,157	13,157,000	1,169.0000	15,380,533,000.00	Member	Buy
15:18:31	\$ / R 14-Sep-09	Currency Future	1	1,000	13,157	13,157,000	464.0000	(6,104,848,000.00)	Member	Sell
16:37:06	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5300	34,120.00	Client	Buy
16:37:06	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5300	(34,120.00)	Sub-Account	Sell
16:38:54	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5250	8,525.00	Client	Buy
16:38:54	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5250	(8,525.00)	Sub-Account	Sell
Total for \$ / R Currency Future			41		60,709	60,709,000		50,641,623,345.90		
10:36:15	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.1345	65,672.50	Member	Buy
10:37:10	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.1345	(65,672.50)	Client	Sell
11:10:38	£ / R 12-Jun-09	Currency Future	1	1,000	5,905	5,905,000	13.1227	77,489,543.50	Member	Buy
12:00:43	£ / R 12-Jun-09	Currency Future	1	1,000	5,905	5,905,000	13.1227	(77,489,543.50)	Client	Sell
Total for £ / R Currency Future			2		5,910	5,910,000		77,555,216.00		
08:25:20	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	11.6175	(2,904,375.00)	Member	Sell
08:25:20	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	11.6175	2,904,375.00	Client	Buy
Total for € / R Currency Future			1		250	250,000		2,904,375.00		
Grand Total for all Instruments			44		66,869	66,869,000		50,722,082,936.90		