



Currency Futures Matched Trades

Report for 26/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:49:48	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.3466	(16,693,200.00)	Member	Sell
08:49:48	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.3466	16,693,200.00	Client	Buy
09:19:45	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.4902	1,698,040.00	Member	Buy
09:19:59	\$ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	8.4902	2,547,060.00	Member	Buy
09:20:42	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.4902	(1,698,040.00)	Client	Sell
09:21:09	\$ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	8.4902	(2,547,060.00)	Client	Sell
10:08:11	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	8.4917	59,441.90	Sub-Account	Buy
10:08:11	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	8.4917	(59,441.90)	Sub-Account	Sell
11:11:08	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	8.3936	(41,968,000.00)	Member	Sell
11:29:41	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.3750	58,625.00	Sub-Account	Buy
11:29:41	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.3750	(58,625.00)	Client	Sell
11:30:47	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.3900	(50,340.00)	Client	Sell
11:30:47	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.3900	50,340.00	Sub-Account	Buy
11:32:52	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4130	(8,413,000.00)	Member	Sell
11:33:23	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4180	(8,418,000.00)	Member	Sell
11:35:41	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.4280	(126,420.00)	Sub-Account	Sell
11:35:41	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.4280	126,420.00	Client	Buy
11:36:22	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.5734	(428,670.00)	Member	Sell
11:38:01	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4180	8,418,000.00	Client	Buy
11:38:36	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	8.3936	41,968,000.00	Client	Buy
11:39:36	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.5734	428,670.00	Member	Buy
11:39:57	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.5834	429,170.00	Client	Buy
11:39:57	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.5834	(429,170.00)	Member	Sell
11:48:50	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.5140	(425,700.00)	Member	Sell
11:49:08	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.4175	(252,525.00)	Member	Sell
12:16:17	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.4200	58,940.00	Sub-Account	Buy
12:16:17	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.4200	(58,940.00)	Client	Sell
12:16:23	\$ / R 12-Jun-09	Currency Future	1	1,000	450	450,000	8.4374	(3,796,830.00)	Member	Sell
12:17:01	\$ / R 14-Jun-10	Currency Future	1	1,000	88	88,000	9.0056	(792,492.80)	Client	Sell
12:17:01	\$ / R 14-Jun-10	Currency Future	1	1,000	88	88,000	9.0056	792,492.80	Client	Buy
12:17:43	\$ / R 12-Jun-09	Currency Future	1	1,000	88	88,000	8.4720	745,536.00	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
12:17:43	\$ / R 12-Jun-09	Currency Future	1	1,000	88	88,000	8.4720	(745,536.00)	Client	Sell
12:41:20	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.4200	(252,600.00)	Client	Sell
12:41:20	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4200	42,100.00	Sub-Account	Buy
12:41:20	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4200	(42,100.00)	Client	Sell
12:41:20	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.4200	252,600.00	Sub-Account	Buy
12:44:24	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.5140	425,700.00	Member	Buy
12:58:31	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.4175	252,525.00	Member	Buy
13:09:09	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.5460	42,730.00	Member	Buy
13:20:58	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.5410	(256,230.00)	Client	Sell
13:20:58	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.5410	256,230.00	Sub-Account	Buy
13:22:27	\$ / R 12-Jun-09	Currency Future	1	1,000	63	63,000	8.4425	531,877.50	Client	Buy
13:22:27	\$ / R 12-Jun-09	Currency Future	1	1,000	63	63,000	8.4425	(531,877.50)	Member	Sell
13:22:39	\$ / R 12-Jun-09	Currency Future	1	1,000	63	63,000	8.4425	531,877.50	Client	Buy
13:22:39	\$ / R 12-Jun-09	Currency Future	1	1,000	63	63,000	8.4425	(531,877.50)	Member	Sell
13:23:03	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4217	8,421,700.00	Client	Buy
13:23:03	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4217	(8,421,700.00)	Member	Sell
13:27:55	\$ / R 12-Jun-09	Currency Future	1	1,000	1,110	1,110,000	8.4175	9,343,425.00	Sub-Account	Buy
13:27:55	\$ / R 12-Jun-09	Currency Future	1	1,000	1,110	1,110,000	8.4175	(9,343,425.00)	Client	Sell
14:18:45	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5400	(25,620.00)	Sub-Account	Sell
14:18:45	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5400	25,620.00	Client	Buy
14:21:38	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.3943	251,829.00	Member	Buy
14:21:51	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.5260	213,150.00	Member	Buy
14:27:06	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.3943	(251,829.00)	Member	Sell
14:27:17	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.5260	(213,150.00)	Member	Sell
14:39:17	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5400	25,620.00	Client	Buy
14:39:17	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5400	(25,620.00)	Member	Sell
14:40:23	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.3987	(16,797.40)	Sub-Account	Sell
14:40:23	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4100	8,410.00	Client	Buy
14:40:23	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.3987	16,797.40	Sub-Account	Buy
14:40:23	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4100	(8,410.00)	Sub-Account	Sell
14:46:04	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.5460	(42,730.00)	Client	Sell
15:28:18	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4245	16,849.00	Sub-Account	Buy
15:28:18	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4245	(16,849.00)	Client	Sell
15:28:24	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.4285	(58,999.50)	Client	Sell
15:28:24	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.4285	58,999.50	Sub-Account	Buy
15:31:36	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5745	25,723.50	Sub-Account	Buy
15:31:36	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5745	(25,723.50)	Client	Sell
15:31:36	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5745	25,723.50	Sub-Account	Buy
15:31:36	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5745	(25,723.50)	Client	Sell
15:40:10	\$ / R 12-Jun-09	Currency Future	1	1,000	450	450,000	8.4374	3,796,830.00	Client	Buy
15:40:55	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4400	16,880.00	Client	Buy
15:40:55	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4400	(16,880.00)	Sub-Account	Sell
15:52:29	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4130	8,413,000.00	Client	Buy
16:00:11	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5400	25,620.00	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
16:00:11	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5400	(25,620.00)	Sub-Account	Sell
16:04:29	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	8.3535	41,767,500.00	Member	Buy
16:05:17	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4453	422,265.00	Member	Buy
16:06:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	8.3535	(41,767,500.00)	Client	Sell
16:12:24	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4453	(422,265.00)	Client	Sell
16:42:36	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.4730	(25,419.00)	Member	Sell
16:43:10	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.4730	25,419.00	Client	Buy
16:49:46	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4780	(84,780.00)	Sub-Account	Sell
16:49:46	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4780	84,780.00	Client	Buy
16:51:29	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.3333	(249,999.00)	Sub-Account	Sell
16:51:29	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.3333	249,999.00	Client	Buy
Total for \$ / R Currency Future			43		17,831	17,831,000		149,645,715.60		
12:20:21	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	11.6764	(233,528.00)	Client	Sell
12:20:21	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	11.6764	233,528.00	Sub-Account	Buy
12:56:33	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.7105	117,105.00	Client	Buy
12:56:33	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.7105	(117,105.00)	Sub-Account	Sell
13:26:59	€ / R 12-Jun-09	Currency Future	1	1,000	900	900,000	11.6700	10,503,000.00	Sub-Account	Buy
13:26:59	€ / R 12-Jun-09	Currency Future	1	1,000	900	900,000	11.6700	(10,503,000.00)	Client	Sell
14:47:46	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	11.6708	(46,683.20)	Client	Sell
14:47:46	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	11.6708	46,683.20	Sub-Account	Buy
15:00:49	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	11.6478	(46,591.20)	Client	Sell
15:00:49	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	11.6478	46,591.20	Sub-Account	Buy
16:43:40	€ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	11.7938	530,721.00	Member	Buy
16:44:13	€ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	11.7938	(530,721.00)	Client	Sell
Total for € / R Currency Future			6		983	983,000		11,477,628.40		
13:25:42	ZAAD 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	6.5050	(6,505,000.00)	Client	Sell
13:25:42	ZAAD 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	6.5050	6,505,000.00	Sub-Account	Buy
Total for ZAAD Currency Future			1		1,000	1,000,000		6,505,000.00		
Grand Total for all Instruments			50		19,814	19,814,000		167,628,344.00		