



Currency Futures Matched Trades

Report for 22/06/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:27:00	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2185	(821,850.00)	Member	Sell
09:27:00	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2185	821,850.00	Client	Buy
09:27:40	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2495	(824,950.00)	Member	Sell
09:27:40	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2495	824,950.00	Client	Buy
10:17:08	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	8.2233	(98,679.60)	Client	Sell
10:17:08	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	8.2233	98,679.60	Sub-Account	Buy
10:26:13	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2536	8,253.60	Client	Buy
10:26:13	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2536	(8,253.60)	Sub-Account	Sell
10:27:44	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.4995	42,497.50	Client	Buy
10:27:44	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.4995	(42,497.50)	Sub-Account	Sell
12:25:29	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2651	330,604.00	Member	Buy
13:30:30	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2651	(330,604.00)	Member	Sell
14:16:54	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.2875	(1,657,500.00)	Member	Sell
14:25:29	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2723	206,807.50	Sub-Account	Buy
14:25:29	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2723	(206,807.50)	Client	Sell
14:25:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2975	(8,297,500.00)	Member	Sell
14:27:54	\$ / R 14-Sep-09	Currency Future	1	1,000	3,300	3,300,000	8.2702	27,291,660.00	Member	Buy
14:27:54	\$ / R 14-Sep-09	Currency Future	1	1,000	3,300	3,300,000	8.2702	(27,291,660.00)	Client	Sell
14:30:54	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2975	8,297,500.00	Client	Buy
14:49:59	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.3000	41,500.00	Client	Buy
14:49:59	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.3000	(41,500.00)	Client	Sell
14:55:13	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2892	82,892.00	Member	Buy
14:55:37	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2892	(82,892.00)	Client	Sell
14:56:46	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.3145	(8,314,500.00)	Member	Sell
14:58:35	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.3145	8,314,500.00	Client	Buy
15:00:49	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	8.3000	(373,500.00)	Client	Sell
15:00:49	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	8.3000	373,500.00	Sub-Account	Buy
15:00:54	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.3100	(33,240.00)	Client	Sell
15:00:54	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.3100	33,240.00	Sub-Account	Buy
15:01:17	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.3251	8,325.10	Sub-Account	Buy
15:01:17	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.3251	(8,325.10)	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
15:06:39	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.2875	1,657,500.00	Client	Buy
15:34:40	\$ / R 14-Sep-09	Currency Future	1	1,000	460	460,000	8.2733	(3,805,718.00)	Client	Sell
15:34:40	\$ / R 14-Sep-09	Currency Future	1	1,000	460	460,000	8.2733	3,805,718.00	Member	Buy
15:36:14	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2275	(822,750.00)	Member	Sell
15:37:37	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2275	822,750.00	Member	Buy
15:49:41	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.3156	(24,946.80)	Sub-Account	Sell
15:49:41	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.3156	24,946.80	Client	Buy
16:46:38	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2927	33,170.80	Sub-Account	Buy
16:46:38	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2927	(33,170.80)	Client	Sell
16:54:14	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.3135	8,313,500.00	Client	Buy
16:54:14	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.3135	(8,313,500.00)	Member	Sell
16:55:41	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.3140	(8,314,000.00)	Client	Sell
16:55:41	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.3140	8,314,000.00	Client	Buy
Total for \$ / R Currency Future			22		8,415	8,415,000		69,748,344.90		

10:24:30	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	13.5511	(13,551.10)	Sub-Account	Sell
10:24:30	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	13.5511	13,551.10	Client	Buy
14:25:52	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.6200	(68,100.00)	Client	Sell
14:25:52	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.6200	68,100.00	Sub-Account	Buy
Total for £ / R Currency Future			2		6	6,000		81,651.10		

10:27:44	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.4249	11,424.90	Client	Buy
10:27:44	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.4249	(11,424.90)	Sub-Account	Sell
13:26:03	€ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	11.4745	(103,270.50)	Member	Sell
13:26:16	€ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	11.6580	(69,948.00)	Member	Sell
13:29:25	€ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	11.6580	69,948.00	Client	Buy
13:30:03	€ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	11.4745	103,270.50	Client	Buy
16:29:16	€ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	11.5384	(46,153.60)	Sub-Account	Sell
16:29:16	€ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	11.5384	46,153.60	Client	Buy
Total for € / R Currency Future			4		20	20,000		230,797.00		

Grand Total for all Instruments			28		8,441	8,441,000		70,060,793.00		