



Currency Futures Matched Trades

Report for 05/06/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:15:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	8.0367	12,055,050.00	Member	Buy
09:21:31	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1703	817,030.00	Member	Buy
09:41:47	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.0585	16,117,000.00	Client	Buy
09:41:47	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.0585	(16,117,000.00)	Member	Sell
09:43:01	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.0595	(16,119,000.00)	Client	Sell
09:43:01	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.0595	16,119,000.00	Client	Buy
09:46:53	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1703	(817,030.00)	Client	Sell
09:53:26	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2061	(32,824.40)	Sub-Account	Sell
09:53:26	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2061	32,824.40	Client	Buy
10:00:33	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.0480	(8,048.00)	Client	Sell
10:00:33	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.0480	8,048.00	Sub-Account	Buy
10:34:27	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	8.0367	(12,055,050.00)	Client	Sell
11:23:02	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2000	(82,000.00)	Client	Sell
11:23:02	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2000	82,000.00	Client	Buy
12:00:01	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.2000	(656,000.00)	Sub-Account	Sell
12:00:01	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.2000	656,000.00	Client	Buy
12:28:39	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.2186	(493,116.00)	Sub-Account	Sell
12:28:39	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.2186	493,116.00	Client	Buy
13:39:55	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.0575	(402,875.00)	Sub-Account	Sell
13:39:55	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.0575	402,875.00	Client	Buy
14:16:36	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.0588	(40,294.00)	Client	Sell
14:16:36	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.0588	40,294.00	Sub-Account	Buy
14:16:50	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.0625	40,312.50	Member	Buy
14:18:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.0625	(40,312.50)	Member	Sell
14:30:15	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.0500	(32,200.00)	Sub-Account	Sell
14:30:15	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.0500	32,200.00	Client	Buy
14:30:15	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1801	(40,900.50)	Sub-Account	Sell
14:30:15	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1800	81,800.00	Client	Buy
14:30:15	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1801	40,900.50	Client	Buy
14:30:15	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1800	(81,800.00)	Sub-Account	Sell
14:30:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0300	80,300.00	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
14:30:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0300	(80,300.00)	Sub-Account	Sell
14:31:39	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	7.9941	11,991,150.00	Member	Buy
14:32:52	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1586	40,793.00	Sub-Account	Buy
14:32:52	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1586	(40,793.00)	Sub-Account	Sell
14:33:01	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	7.9925	7,992,500.00	Member	Buy
14:33:38	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0000	(80,000.00)	Sub-Account	Sell
14:33:38	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0000	80,000.00	Client	Buy
14:33:38	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.0000	(40,000.00)	Sub-Account	Sell
14:33:38	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.0000	40,000.00	Client	Buy
14:33:38	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1450	(81,450.00)	Sub-Account	Sell
14:33:38	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1450	81,450.00	Client	Buy
14:34:00	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0951	80,951.00	Member	Buy
14:34:16	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1100	(40,550.00)	Sub-Account	Sell
14:34:16	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1100	40,550.00	Client	Buy
14:34:46	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	7.9555	1,591,100.00	Client	Buy
14:34:46	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	7.9555	(1,591,100.00)	Sub-Account	Sell
14:36:16	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0951	(80,951.00)	Member	Sell
14:37:05	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	7.9500	(79,500.00)	Client	Sell
14:37:05	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	7.9500	79,500.00	Client	Buy
14:39:57	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	7.9941	(11,991,150.00)	Client	Sell
14:40:43	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.1000	243,000.00	Client	Buy
14:40:43	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.1000	(243,000.00)	Client	Sell
14:47:49	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.0000	(160,000.00)	Client	Sell
14:47:49	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.0000	160,000.00	Sub-Account	Buy
14:55:50	\$ / R 14-Sep-09	Currency Future	1	1,000	2,500	2,500,000	8.1673	20,418,250.00	Member	Buy
14:57:55	\$ / R 14-Sep-09	Currency Future	1	1,000	2,500	2,500,000	8.1673	(20,418,250.00)	Client	Sell
15:31:16	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.0057	160,114.00	Member	Buy
15:31:57	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.0057	(160,114.00)	Client	Sell
15:34:50	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.0185	(801,850.00)	Member	Sell
15:34:50	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.0185	801,850.00	Client	Buy
15:35:45	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.0185	801,850.00	Member	Buy
15:35:45	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.0185	(801,850.00)	Client	Sell
15:35:58	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.0185	(801,850.00)	Member	Sell
15:48:28	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2000	(82,000.00)	Client	Sell
15:48:28	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2000	82,000.00	Sub-Account	Buy
16:07:55	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.2200	(246,600.00)	Client	Sell
16:07:55	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.2200	246,600.00	Sub-Account	Buy
16:09:01	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.0185	801,850.00	Member	Buy
16:10:23	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.1000	(324,000.00)	Client	Sell
16:10:23	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.1000	324,000.00	Sub-Account	Buy
16:16:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.1125	40,562.50	Client	Buy
16:16:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.1125	(40,562.50)	Sub-Account	Sell
16:25:03	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.0940	4,047,000.00	Client	Buy
16:25:03	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.0940	(4,047,000.00)	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
16:26:50	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.0945	(4,047,250.00)	Client	Sell
16:26:50	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.0945	4,047,250.00	Client	Buy
16:35:49	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.0830	24,249.00	Client	Buy
16:35:49	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.0830	(24,249.00)	Sub-Account	Sell
16:37:20	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	7.9925	(7,992,500.00)	Client	Sell
16:42:49	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.0581	8,058.10	Client	Buy
16:42:49	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.0581	(8,058.10)	Sub-Account	Sell
16:44:06	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	8.0003	20,000,750.00	Member	Buy
16:49:03	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	8.0003	(20,000,750.00)	Client	Sell
16:57:47	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0630	(8,063,000.00)	Member	Sell
16:58:10	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0630	8,063,000.00	Client	Buy
Total for \$ / R Currency Future			43		16,058	16,058,000		129,387,128.00		
09:49:05	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.1567	39,470.10	Client	Buy
09:49:05	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.1567	(39,470.10)	Sub-Account	Sell
10:43:45	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.1410	(65,705.00)	Sub-Account	Sell
10:43:45	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.1410	65,705.00	Client	Buy
11:25:54	£ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	13.1760	(1,317,600.00)	Sub-Account	Sell
11:25:54	£ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	13.1760	1,317,600.00	Client	Buy
13:26:23	£ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	13.2269	(793,614.00)	Sub-Account	Sell
13:26:23	£ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	13.2269	793,614.00	Client	Buy
14:34:16	£ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.1650	131,650.00	Client	Buy
14:34:16	£ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.1650	(131,650.00)	Sub-Account	Sell
14:34:22	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.1500	(65,750.00)	Sub-Account	Sell
14:34:22	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.1500	65,750.00	Client	Buy
14:34:46	£ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	13.1400	197,100.00	Client	Buy
14:34:46	£ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	13.1400	(197,100.00)	Sub-Account	Sell
14:55:44	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	13.1450	(262,900.00)	Sub-Account	Sell
14:55:44	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	13.1450	262,900.00	Client	Buy
14:57:50	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.9000	(129,000.00)	Sub-Account	Sell
14:57:50	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.9000	129,000.00	Client	Buy
15:04:23	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.1000	(39,300.00)	Sub-Account	Sell
15:04:23	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.1000	39,300.00	Client	Buy
16:36:03	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.1315	26,263.00	Client	Buy
16:36:03	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.1315	(26,263.00)	Sub-Account	Sell
Total for £ / R Currency Future			11		233	233,000		3,068,352.10		
15:53:35	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	11.3049	(22,609.80)	Client	Sell
15:53:35	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	11.3049	22,609.80	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
16:08:01	€ / R 14-Sep-09	Currency Future	1	1,000	65	65,000	11.5000	(747,500.00)	Client	Sell
16:08:01	€ / R 14-Sep-09	Currency Future	1	1,000	65	65,000	11.5000	747,500.00	Sub-Account	Buy
16:12:15	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.7200	58,600.00	Client	Buy
16:12:15	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.7200	(58,600.00)	Sub-Account	Sell
Total for € / R Currency Future			3		72	72,000		828,709.80		
Grand Total for all Instruments			57		16,363	16,363,000		133,284,189.90		