



Currency Futures Matched Trades

Report for 07/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:03:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4268	(42,134.00)	Sub-Account	Sell
09:03:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4268	42,134.00	Client	Buy
09:04:01	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.5654	(856,540.00)	Member	Sell
09:04:31	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.3900	419,500.00	Member	Buy
09:04:31	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.3900	(419,500.00)	Client	Sell
09:05:31	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.5654	856,540.00	Client	Buy
09:15:49	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4100	(42,050.00)	Client	Sell
09:15:49	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4100	42,050.00	Client	Buy
09:18:09	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4210	2,105,250.00	Client	Buy
09:18:09	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4210	(2,105,250.00)	Member	Sell
09:32:38	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.4839	16,967,800.00	Member	Buy
09:35:34	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4264	(2,106,600.00)	Member	Sell
09:41:00	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4264	2,106,600.00	Member	Buy
09:49:24	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4468	(84,468.00)	Sub-Account	Sell
09:49:24	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4468	84,468.00	Client	Buy
09:51:39	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4350	2,108,750.00	Client	Buy
09:51:39	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4350	(2,108,750.00)	Member	Sell
10:01:36	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.4839	(16,967,800.00)	Client	Sell
10:24:02	\$ / R 14-Sep-09	Currency Future	1	1,000	29	29,000	8.5641	(248,358.90)	Sub-Account	Sell
10:24:02	\$ / R 14-Sep-09	Currency Future	1	1,000	29	29,000	8.5641	248,358.90	Client	Buy
10:26:36	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4300	42,150.00	Client	Buy
10:26:36	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4300	(42,150.00)	Sub-Account	Sell
10:58:13	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4198	(16,839.60)	Client	Sell
10:58:13	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4198	16,839.60	Client	Buy
11:08:06	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4198	(25,259.40)	Client	Sell
11:08:06	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4198	25,259.40	Client	Buy
11:09:35	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4668	(169,336.00)	Sub-Account	Sell
11:09:35	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4668	169,336.00	Client	Buy
11:23:10	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4560	(8,456.00)	Member	Sell
11:23:30	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4560	8,456.00	Client	Buy
11:28:28	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.4500	50,700.00	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
11:28:28	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.4500	(50,700.00)	Member	Sell
11:29:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.4375	16,875,000.00	Client	Buy
11:29:17	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.4375	(16,875,000.00)	Member	Sell
11:31:16	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4250	(421,250.00)	Sub-Account	Sell
11:31:16	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4250	421,250.00	Client	Buy
11:34:23	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4100	8,410.00	Client	Buy
11:34:23	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4100	(8,410.00)	Client	Sell
11:39:35	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4100	8,410.00	Client	Buy
11:39:35	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4100	(8,410.00)	Client	Sell
12:15:37	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4100	(84,100.00)	Client	Sell
12:15:37	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4100	84,100.00	Client	Buy
12:24:44	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4200	(42,100.00)	Client	Sell
12:24:44	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4200	42,100.00	Client	Buy
12:58:07	\$ / R 12-Jun-09	Currency Future	1	1,000	13	13,000	8.4100	(109,330.00)	Sub-Account	Sell
12:58:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4118	(42,059.00)	Sub-Account	Sell
12:58:07	\$ / R 12-Jun-09	Currency Future	1	1,000	13	13,000	8.4100	109,330.00	Client	Buy
12:58:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4118	42,059.00	Client	Buy
12:58:25	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4000	168,000.00	Client	Buy
12:58:25	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4000	(16,800.00)	Sub-Account	Sell
12:58:25	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4000	16,800.00	Client	Buy
12:58:25	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4000	(168,000.00)	Sub-Account	Sell
13:05:16	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.3898	41,949.00	Sub-Account	Buy
13:05:16	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.3898	(41,949.00)	Client	Sell
13:17:37	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4200	(84,200.00)	Member	Sell
13:18:37	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4200	84,200.00	Client	Buy
13:51:31	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.3898	(209,745.00)	Client	Sell
13:51:31	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.3898	209,745.00	Sub-Account	Buy
14:06:16	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4218	8,421.80	Client	Buy
14:06:16	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4218	(8,421.80)	Sub-Account	Sell
14:06:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4218	(8,421.80)	Sub-Account	Sell
14:06:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4218	8,421.80	Client	Buy
14:29:30	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5670	8,567.00	Member	Buy
14:35:25	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5670	(8,567.00)	Client	Sell
14:46:47	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4070	8,407,000.00	Member	Buy
14:54:08	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.3800	41,900.00	Client	Buy
14:54:08	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.3800	(41,900.00)	Client	Sell
14:58:10	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.3500	125,250.00	Client	Buy
14:58:10	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.3500	(125,250.00)	Client	Sell
14:58:57	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.3816	8,381,600.00	Member	Buy
15:09:02	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.3816	(8,381,600.00)	Client	Sell
15:21:26	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.3589	16,717,800.00	Member	Buy
15:26:24	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.3589	(16,717,800.00)	Client	Sell
15:27:07	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.3865	8,386,500.00	Member	Buy
15:59:49	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4070	(8,407,000.00)	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
16:00:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.3865	(8,386,500.00)	Client	Sell
16:08:53	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4268	(42,134.00)	Client	Sell
16:08:53	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4268	42,134.00	Client	Buy
16:14:58	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.4618	(126,927.00)	Sub-Account	Sell
16:14:58	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.4618	126,927.00	Client	Buy
16:33:18	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.7660	(8,766.00)	Sub-Account	Sell
16:33:18	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.7660	8,766.00	Client	Buy
16:35:40	\$ / R 12-Jun-09	Currency Future	1	1,000	590	590,000	8.5085	(5,020,015.00)	Member	Sell
16:44:57	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	8.5655	(1,713,100.00)	Member	Sell
16:44:57	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	8.5655	1,713,100.00	Client	Buy
16:45:14	\$ / R 12-Jun-09	Currency Future	1	1,000	400	400,000	8.4762	3,390,480.00	Client	Buy
16:45:14	\$ / R 12-Jun-09	Currency Future	1	1,000	400	400,000	8.4762	(3,390,480.00)	Member	Sell
16:51:59	\$ / R 12-Jun-09	Currency Future	1	1,000	590	590,000	8.5085	5,020,015.00	Client	Buy

Total for \$ / R Currency Future **44** **11,367** **11,367,000** **95,792,427.50**

08:20:08	£ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	13.1258	105,006.40	Client	Buy
08:20:08	£ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	13.1258	(105,006.40)	Client	Sell
09:20:31	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.7150	(127,150.00)	Sub-Account	Sell
09:20:31	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.7150	127,150.00	Client	Buy
09:27:09	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.7049	(127,049.00)	Member	Sell
09:28:38	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.7049	127,049.00	Client	Buy
13:00:37	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.7000	63,500.00	Client	Buy
13:00:37	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.7000	(63,500.00)	Sub-Account	Sell
14:49:44	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	12.6620	(253,240.00)	Sub-Account	Sell
14:49:44	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	12.6620	253,240.00	Client	Buy
15:45:18	£ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	12.6500	50,600.00	Client	Buy
15:45:18	£ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	12.6500	(50,600.00)	Sub-Account	Sell

Total for £ / R Currency Future **6** **57** **57,000** **726,545.40**

09:10:49	€ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	11.3593	(102,233.70)	Member	Sell
09:11:19	€ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	11.3593	102,233.70	Client	Buy
09:17:20	€ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	11.2400	2,248,000.00	Client	Buy
09:17:20	€ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	11.2400	(2,248,000.00)	Member	Sell
10:22:39	€ / R 14-Sep-09	Currency Future	1	1,000	72	72,000	11.3823	(819,525.60)	Member	Sell
11:24:54	€ / R 14-Sep-09	Currency Future	1	1,000	72	72,000	11.3823	819,525.60	Client	Buy
13:32:46	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.4038	(11,403.80)	Sub-Account	Sell
13:32:46	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.4038	11,403.80	Client	Buy
16:14:15	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	11.3689	170,533.50	Client	Buy
16:14:15	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	11.3689	(170,533.50)	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
Total for € / R Currency Future			5		297	297,000		3,351,696.60		
Grand Total for all Instruments			55		11,721	11,721,000		99,870,669.50		