



Currency Futures Matched Trades

Report for 20/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:51:01	\$ / R 12-Jun-09	Currency Future	1	1,000	119	119,000	8.5050	1,012,095.00	Member	Buy
08:51:01	\$ / R 12-Jun-09	Currency Future	1	1,000	119	119,000	8.5050	(1,012,095.00)	Client	Sell
08:57:24	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4975	2,124,375.00	Client	Buy
08:57:24	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4975	(2,124,375.00)	Member	Sell
09:13:30	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	8.7999	(219,997.50)	Sub-Account	Sell
09:13:30	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	8.7999	219,997.50	Client	Buy
09:37:06	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5100	42,550.00	Client	Buy
09:37:06	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5100	(42,550.00)	Client	Sell
10:09:02	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4900	(42,450.00)	Sub-Account	Sell
10:09:02	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4900	84,900.00	Client	Buy
10:09:02	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4900	(84,900.00)	Sub-Account	Sell
10:09:02	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4900	42,450.00	Client	Buy
10:11:32	\$ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	8.4800	(1,272,000.00)	Sub-Account	Sell
10:11:32	\$ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	8.4800	1,272,000.00	Client	Buy
10:13:59	\$ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	8.4761	(1,271,415.00)	Member	Sell
10:14:50	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.4771	(127,156.50)	Member	Sell
10:16:20	\$ / R 12-Jun-09	Currency Future	1	1,000	150	150,000	8.4761	1,271,415.00	Member	Buy
10:16:41	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.4771	127,156.50	Member	Buy
10:29:28	\$ / R 14-Sep-09	Currency Future	1	1,000	11	11,000	8.5580	(94,138.00)	Client	Sell
10:29:28	\$ / R 14-Sep-09	Currency Future	1	1,000	11	11,000	8.5580	94,138.00	Sub-Account	Buy
10:41:54	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4629	423,145.00	Member	Buy
10:52:49	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4629	(423,145.00)	Client	Sell
11:39:10	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4681	8,468,100.00	Member	Buy
11:47:22	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4681	(8,468,100.00)	Client	Sell
13:28:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4705	(42,352.50)	Client	Sell
13:28:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4705	42,352.50	Sub-Account	Buy
13:50:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4664	423,320.00	Client	Buy
13:50:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4664	(423,320.00)	Sub-Account	Sell
13:52:52	\$ / R 12-Jun-09	Currency Future	1	1,000	75	75,000	8.4629	634,717.50	Client	Buy
13:52:52	\$ / R 12-Jun-09	Currency Future	1	1,000	75	75,000	8.4629	(634,717.50)	Sub-Account	Sell
13:53:09	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4664	423,320.00	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
13:53:42	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.5915	429,575.00	Client	Buy
13:53:42	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.5915	(429,575.00)	Sub-Account	Sell
13:56:44	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4664	(423,320.00)	Member	Sell
13:58:02	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4664	(423,320.00)	Client	Sell
13:58:02	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4664	423,320.00	Member	Buy
14:00:49	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.4368	(126,552.00)	Client	Sell
14:00:49	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.4368	126,552.00	Sub-Account	Buy
15:23:24	\$ / R 12-Jun-09	Currency Future	1	1,000	3,560	3,560,000	8.4675	(30,144,300.00)	Member	Sell
15:29:03	\$ / R 12-Jun-09	Currency Future	1	1,000	3,560	3,560,000	8.4675	30,144,300.00	Member	Buy
15:36:57	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4393	(16,878.60)	Sub-Account	Sell
15:36:57	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4393	16,878.60	Client	Buy
15:41:29	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.5500	855,000.00	Client	Buy
15:41:29	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.5500	171,000.00	Client	Buy
15:41:29	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.5500	(855,000.00)	Sub-Account	Sell
15:41:29	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.5500	(171,000.00)	Sub-Account	Sell
15:42:16	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4118	84,118.00	Client	Buy
15:42:16	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4118	(84,118.00)	Sub-Account	Sell
15:42:16	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5445	(25,633.50)	Sub-Account	Sell
15:42:16	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5445	25,633.50	Client	Buy
15:42:16	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.5445	8,544.50	Client	Buy
15:42:16	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.5445	(8,544.50)	Sub-Account	Sell
15:42:18	\$ / R 14-Sep-09	Currency Future	1	1,000	120	120,000	8.5420	(1,025,040.00)	Member	Sell
15:43:15	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.3965	16,793,000.00	Member	Buy
15:45:17	\$ / R 14-Sep-09	Currency Future	1	1,000	120	120,000	8.5420	1,025,040.00	Member	Buy
15:46:59	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.4000	33,600.00	Client	Buy
15:46:59	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.4000	(33,600.00)	Sub-Account	Sell
15:53:36	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.3675	16,735,000.00	Member	Buy
15:54:23	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.3965	(16,793,000.00)	Client	Sell
15:59:49	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.3975	(2,099,375.00)	Member	Sell
15:59:49	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.3975	2,099,375.00	Client	Buy
16:00:22	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.3692	251,076.00	Sub-Account	Buy
16:00:22	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.3692	(251,076.00)	Client	Sell
16:03:12	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.3502	(16,700.40)	Client	Sell
16:03:12	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.3502	16,700.40	Sub-Account	Buy
16:07:58	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4952	(42,476.00)	Client	Sell
16:07:58	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4952	(42,476.00)	Client	Sell
16:07:58	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4952	42,476.00	Sub-Account	Buy
16:07:58	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4952	42,476.00	Sub-Account	Buy
16:09:34	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.6728	(4,336,400.00)	Member	Sell
16:13:48	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.3675	(16,735,000.00)	Client	Sell
16:14:50	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.4043	(126,064.50)	Sub-Account	Sell
16:14:50	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.4043	126,064.50	Client	Buy
16:17:09	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.4043	210,107.50	Client	Buy
16:17:09	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.4043	(210,107.50)	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
16:18:05	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.5296	8,529.60	Client	Buy
16:18:05	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.5296	(8,529.60)	Sub-Account	Sell
16:21:49	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.3868	16,773.60	Client	Buy
16:21:49	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.3868	(16,773.60)	Sub-Account	Sell
16:38:09	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.3472	(41,736.00)	Client	Sell
16:38:09	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.3600	(41,800.00)	Client	Sell
16:38:09	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.3472	41,736.00	Sub-Account	Buy
16:38:09	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.3600	41,800.00	Client	Buy
16:38:45	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.3547	(25,064.10)	Client	Sell
16:38:45	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.3547	25,064.10	Sub-Account	Buy
16:38:57	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3805	(33,522.00)	Member	Sell
16:38:57	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3805	33,522.00	Member	Buy
16:46:30	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.6728	4,336,400.00	Client	Buy
16:51:14	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.5085	(51,051.00)	Member	Sell
16:56:52	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.5085	51,051.00	Client	Buy
Total for \$ / R Currency Future			45		10,763	10,763,000		90,920,745.30		
08:57:03	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	13.1530	(3,288,250.00)	Member	Sell
08:57:03	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	13.1530	3,288,250.00	Client	Buy
10:11:03	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0951	130,951.00	Member	Buy
10:16:00	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0951	(130,951.00)	Member	Sell
10:36:54	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.3493	(667,465.00)	Member	Sell
10:51:11	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.3493	667,465.00	Client	Buy
15:39:23	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.3000	(26,600.00)	Sub-Account	Sell
15:39:23	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.3000	26,600.00	Client	Buy
15:59:20	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	13.0730	3,268,250.00	Client	Buy
15:59:20	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	13.0730	(3,268,250.00)	Member	Sell
Total for £ / R Currency Future			5		562	562,000		7,381,516.00		
08:56:34	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	11.5730	(2,893,250.00)	Member	Sell
08:56:34	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	11.5730	2,893,250.00	Client	Buy
13:51:43	€ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	11.5354	(11,535.40)	Client	Sell
13:51:43	€ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	11.5354	11,535.40	Sub-Account	Buy
15:52:22	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.7018	1,170,180.00	Member	Buy
16:14:47	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.7018	(1,170,180.00)	Client	Sell
16:57:24	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	11.5081	23,016.20	Sub-Account	Buy
16:57:24	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	11.5081	(23,016.20)	Client	Sell
16:57:34	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	11.5098	23,019.60	Member	Buy
16:58:10	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	11.5098	(23,019.60)	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
Total for € / R Currency Future			5		355	355,000		4,121,001.20		
Grand Total for all Instruments			55		11,680	11,680,000		102,423,262.50		