



Currency Futures Matched Trades

Report for 15/06/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:22	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2075	8,207,500.00	Member	Buy
09:08:27	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.6175	(2,323,500.00)	Client	Sell
09:08:27	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.6175	2,323,500.00	Member	Buy
09:09:10	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2175	(32,870.00)	Client	Sell
09:09:10	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2175	32,870.00	Client	Buy
09:10:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2260	(8,226,000.00)	Member	Sell
09:25:28	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2075	(8,207,500.00)	Client	Sell
09:34:02	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.1216	(1,624,320.00)	Member	Sell
09:34:37	\$ / R 14-Sep-09	Currency Future	1	1,000	109	109,000	8.2000	(893,800.00)	Client	Sell
09:34:37	\$ / R 14-Sep-09	Currency Future	1	1,000	109	109,000	8.2000	893,800.00	Member	Buy
09:41:34	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2200	205,500.00	Client	Buy
09:41:34	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2200	(205,500.00)	Client	Sell
09:41:34	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	8.2208	(115,091.20)	Client	Sell
09:41:34	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	8.2208	115,091.20	Client	Buy
10:04:13	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2378	(329,512.00)	Member	Sell
10:06:15	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2378	329,512.00	Client	Buy
10:08:33	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2322	82,322.00	Client	Buy
10:08:33	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.2358	(49,414.80)	Client	Sell
10:08:33	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.2358	49,414.80	Client	Buy
10:08:33	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2322	(82,322.00)	Client	Sell
10:14:14	\$ / R 14-Sep-09	Currency Future	1	1,000	34	34,000	8.2400	(280,160.00)	Sub-Account	Sell
10:14:14	\$ / R 14-Sep-09	Currency Future	1	1,000	34	34,000	8.2400	280,160.00	Client	Buy
10:16:27	\$ / R 14-Sep-09	Currency Future	1	1,000	34	34,000	8.2350	(279,990.00)	Member	Sell
10:17:25	\$ / R 14-Sep-09	Currency Future	1	1,000	34	34,000	8.2350	279,990.00	Member	Buy
10:18:07	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2318	(8,231,800.00)	Member	Sell
10:26:30	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2318	8,231,800.00	Client	Buy
10:32:19	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.1216	1,624,320.00	Client	Buy
10:32:51	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2260	8,226,000.00	Client	Buy
10:55:46	\$ / R 14-Sep-09	Currency Future	1	1,000	171	171,000	8.2200	1,405,620.00	Client	Buy
10:55:46	\$ / R 14-Sep-09	Currency Future	1	1,000	171	171,000	8.2200	(1,405,620.00)	Sub-Account	Sell
10:59:03	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2252	(8,225,200.00)	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
11:09:40	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2252	8,225,200.00	Client	Buy
12:30:34	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.1865	(409,325.00)	Member	Sell
12:32:07	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.1865	409,325.00	Client	Buy
12:35:42	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	8.1582	97,898.40	Sub-Account	Buy
12:35:42	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	8.1582	(97,898.40)	Sub-Account	Sell
12:37:13	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	8.1482	(97,778.40)	Client	Sell
12:37:13	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	8.1482	97,778.40	Member	Buy
13:01:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1000	(8,100.00)	Client	Sell
13:01:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1000	8,100.00	Sub-Account	Buy
13:01:57	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1770	8,177.00	Member	Buy
13:02:03	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0500	(32,200.00)	Client	Sell
13:02:03	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0500	32,200.00	Client	Buy
13:02:04	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0500	(8,050.00)	Client	Sell
13:02:04	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0500	8,050.00	Client	Buy
13:02:31	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1770	(8,177.00)	Client	Sell
13:04:59	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1831	818,310.00	Member	Buy
13:06:38	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1831	(818,310.00)	Member	Sell
13:13:59	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1831	818,310.00	Member	Buy
13:14:16	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1831	(818,310.00)	Member	Sell
13:41:00	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1747	817,470.00	Member	Buy
13:41:31	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2045	(410,225.00)	Member	Sell
13:44:35	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2045	410,225.00	Member	Buy
13:45:35	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2145	410,725.00	Client	Buy
13:45:35	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2145	(410,725.00)	Member	Sell
13:53:21	\$ / R 14-Sep-09	Currency Future	1	1,000	171	171,000	8.2150	(1,404,765.00)	Member	Sell
13:53:33	\$ / R 14-Sep-09	Currency Future	1	1,000	171	171,000	8.2150	1,404,765.00	Member	Buy
15:29:49	\$ / R 14-Sep-09	Currency Future	1	1,000	6,000	6,000,000	8.1568	48,940,800.00	Member	Buy
15:46:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2000	(41,000.00)	Client	Sell
15:46:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2000	41,000.00	Sub-Account	Buy
16:04:28	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2282	(822,820.00)	Member	Sell
16:06:26	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2282	822,820.00	Client	Buy
16:10:38	\$ / R 14-Sep-09	Currency Future	1	1,000	6,000	6,000,000	8.1568	(48,940,800.00)	Client	Sell
16:14:04	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1747	(817,470.00)	Client	Sell
16:36:01	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2050	41,025.00	Member	Buy
16:36:49	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2050	(41,025.00)	Member	Sell
16:42:55	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2160	(821,600.00)	Member	Sell
16:43:34	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2160	821,600.00	Client	Buy
Total for \$ / R Currency Future			34		11,709	11,709,000		96,521,178.80		

09:09:02	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.6175	(2,323,500.00)	Member	Sell
09:09:02	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.6175	2,323,500.00	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
12:41:27	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.5580	2,311,600.00	Client	Buy
12:41:27	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.5580	(2,311,600.00)	Member	Sell
Total for € / R Currency Future			2		400	400,000		4,635,100.00		
Grand Total for all Instruments			36		12,109	12,109,000		101,156,278.80		