



Currency Futures Matched Trades

Report for 25/06/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:53:29	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1450	(814,500.00)	Member	Sell
09:08:38	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.3266	(4,163,300.00)	Member	Sell
09:14:52	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.3266	4,163,300.00	Client	Buy
09:19:01	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2005	(820,050.00)	Member	Sell
09:35:35	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1450	814,500.00	Member	Buy
09:36:25	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2005	820,050.00	Member	Buy
09:36:53	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	8.3475	12,521,250.00	Client	Buy
09:36:53	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	8.3475	(12,521,250.00)	Client	Sell
09:39:09	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	8.3465	(12,519,750.00)	Member	Sell
09:39:09	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	8.3465	12,519,750.00	Client	Buy
10:04:58	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2011	(41,005.50)	Sub-Account	Sell
10:04:58	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2011	41,005.50	Client	Buy
10:05:01	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2011	41,005.50	Client	Buy
10:05:01	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2011	(41,005.50)	Sub-Account	Sell
10:06:06	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.2010	(123,015.00)	Sub-Account	Sell
10:06:06	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.2010	123,015.00	Client	Buy
10:07:55	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2000	164,000.00	Client	Buy
10:07:55	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2001	(82,001.00)	Client	Sell
10:07:55	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2001	82,001.00	Client	Buy
10:07:55	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2000	(164,000.00)	Client	Sell
10:09:06	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2052	(410,260.00)	Member	Sell
10:10:03	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2052	410,260.00	Client	Buy
10:11:54	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1900	(32,760.00)	Client	Sell
10:11:54	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1900	32,760.00	Client	Buy
11:45:23	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.2100	(492,600.00)	Client	Sell
11:45:23	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.2100	492,600.00	Client	Buy
11:54:45	\$ / R 14-Sep-09	Currency Future	1	1,000	65	65,000	8.2125	533,812.50	Client	Buy
11:54:45	\$ / R 14-Sep-09	Currency Future	1	1,000	65	65,000	8.2125	(533,812.50)	Sub-Account	Sell
11:54:51	\$ / R 14-Sep-09	Currency Future	1	1,000	65	65,000	8.2045	(533,292.50)	Member	Sell
11:55:33	\$ / R 14-Sep-09	Currency Future	1	1,000	65	65,000	8.2045	533,292.50	Client	Buy
11:56:05	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2100	328,400.00	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
11:56:05	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2100	(328,400.00)	Sub-Account	Sell
11:58:32	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2030	(328,120.00)	Member	Sell
11:59:01	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2030	328,120.00	Client	Buy
14:19:31	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	32,061.0000	282,061,000,000.00	Member	Sell
14:19:57	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	282.0610	282,061,000.00	Member	Buy
14:22:41	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	282.0610	(282,061,000.00)	Client	Sell
14:23:03	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	32,061.0000	282,061,000,000.00	Client	Buy
14:36:49	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1980	40,990.00	Client	Buy
14:36:49	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1980	(40,990.00)	Client	Sell
15:16:45	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1980	(40,990.00)	Sub-Account	Sell
15:16:45	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1980	40,990.00	Client	Buy
15:19:11	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.1469	(1,629,380.00)	Member	Sell
15:28:25	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1945	(40,972.50)	Member	Sell
15:29:01	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1945	40,972.50	Member	Buy
15:30:05	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	8.1890	(114,646.00)	Member	Sell
15:31:53	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	8.1890	114,646.00	Client	Buy
15:35:43	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1801	(40,900.50)	Sub-Account	Sell
15:35:43	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1801	40,900.50	Client	Buy
15:36:06	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1740	(40,870.00)	Member	Sell
15:36:20	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.1800	245,400.00	Client	Buy
15:36:20	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.1800	(245,400.00)	Sub-Account	Sell
15:36:34	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.1695	(245,085.00)	Member	Sell
15:37:58	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1740	40,870.00	Member	Buy
15:38:22	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.1695	245,085.00	Member	Buy
16:01:46	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1750	(32,700.00)	Sub-Account	Sell
16:01:46	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1750	32,700.00	Client	Buy
16:02:07	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1625	(32,650.00)	Member	Sell
16:02:34	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.1469	1,629,380.00	Client	Buy
16:03:07	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1625	32,650.00	Member	Buy
16:03:41	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1600	32,640.00	Client	Buy
16:03:41	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1600	8,160.00	Client	Buy
16:03:41	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1600	(32,640.00)	Client	Sell
16:03:41	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1600	(8,160.00)	Client	Sell
16:03:46	\$ / R 14-Sep-09	Currency Future	1	1,000	29	29,000	8.1600	236,640.00	Client	Buy
16:03:46	\$ / R 14-Sep-09	Currency Future	1	1,000	29	29,000	8.1600	(236,640.00)	Sub-Account	Sell
16:10:56	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1810	(8,181,000.00)	Member	Sell
16:14:49	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1761	(40,880.50)	Member	Sell
16:18:17	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1761	40,880.50	Client	Buy
16:20:40	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1810	8,181,000.00	Client	Buy
16:24:20	\$ / R 14-Sep-09	Currency Future	1	1,000	244	244,000	8.2000	(2,000,800.00)	Member	Sell
16:24:20	\$ / R 14-Sep-09	Currency Future	1	1,000	244	244,000	8.2000	2,000,800.00	Client	Buy
16:50:32	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.1575	(16,315.00)	Client	Sell
16:50:32	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.1575	16,315.00	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
Total for \$ / R Currency Future			37		7,671	7,671,000		!82,390,031,141.50		
09:29:34	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4204	40,261.20	Client	Buy
09:29:34	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4204	(40,261.20)	Sub-Account	Sell
10:13:29	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	13.3682	(13,368.20)	Client	Sell
10:13:29	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	13.3682	13,368.20	Sub-Account	Buy
10:44:40	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.6192	13,619.20	Client	Buy
10:44:40	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.6192	(13,619.20)	Sub-Account	Sell
12:49:57	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.3500	26,700.00	Client	Buy
12:49:57	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.3500	(26,700.00)	Sub-Account	Sell
13:54:23	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	13.5500	(27,100.00)	Sub-Account	Sell
13:54:23	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	13.5500	27,100.00	Client	Buy
15:12:44	£ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	13.3686	334,215.00	Client	Buy
15:12:44	£ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	13.3686	(334,215.00)	Sub-Account	Sell
16:59:51	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	13.3205	(266,410.00)	Sub-Account	Sell
16:59:51	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	13.3205	266,410.00	Client	Buy
Total for £ / R Currency Future			7		54	54,000		721,673.60		
09:08:29	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.6050	2,321,000.00	Client	Buy
09:08:29	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.6050	(2,321,000.00)	Member	Sell
09:13:14	€ / R 14-Sep-09	Currency Future	1	1,000	525	525,000	11.4473	(6,009,832.50)	Member	Sell
09:16:08	€ / R 14-Sep-09	Currency Future	1	1,000	525	525,000	11.4473	6,009,832.50	Member	Buy
09:22:14	€ / R 14-Sep-09	Currency Future	1	1,000	525	525,000	11.4455	6,008,887.50	Client	Buy
09:22:14	€ / R 14-Sep-09	Currency Future	1	1,000	525	525,000	11.4455	(6,008,887.50)	Member	Sell
09:51:42	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.4202	11,420.20	Sub-Account	Buy
09:51:42	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.4202	(11,420.20)	Client	Sell
11:04:37	€ / R 14-Dec-09	Currency Future	1	1,000	45	45,000	11.6362	(523,629.00)	Member	Sell
11:05:15	€ / R 14-Dec-09	Currency Future	1	1,000	45	45,000	11.6362	523,629.00	Client	Buy
15:16:12	€ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	11.4100	(79,870.00)	Sub-Account	Sell
15:16:12	€ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	11.4100	79,870.00	Client	Buy
16:19:15	€ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	11.3800	910,400.00	Client	Buy
16:19:15	€ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	11.3800	(910,400.00)	Sub-Account	Sell
16:25:56	€ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	11.5941	(579,705.00)	Sub-Account	Sell
16:25:56	€ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	11.5941	579,705.00	Client	Buy
16:43:07	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.5790	(2,315,800.00)	Member	Sell
16:43:07	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.5790	2,315,800.00	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
Total for € / R Currency Future			9		1,633	1,633,000		18,760,544.20		
09:11:36	ZAAD 14-Sep-09	Currency Future	1	1,000	15,000	15,000,000	6.5050	(97,575,000.00)	Member	Sell
09:53:24	ZAAD 14-Sep-09	Currency Future	1	1,000	15,000	15,000,000	6.5050	97,575,000.00	Client	Buy
15:59:34	ZAAD 14-Sep-09	Currency Future	1	1,000	25,000	25,000,000	6.5030	(162,575,000.00)	Member	Sell
16:03:01	ZAAD 14-Sep-09	Currency Future	1	1,000	25,000	25,000,000	6.5030	162,575,000.00	Client	Buy
Total for ZAAD Currency Future			2		40,000	40,000,000		260,150,000.00		
Grand Total for all Instruments			55		49,358	49,358,000		282,669,663,359.30		