



Currency Futures Matched Trades

Report for 07/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:25:18	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1300	(8,130,000.00)	Client	Sell
08:25:18	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1300	8,130,000.00	Member	Buy
08:25:39	\$ / R 14-Sep-09	Currency Future	1	1,000	400	400,000	8.1130	3,245,200.00	Member	Buy
09:01:16	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	8.0992	(56,694.40)	Sub-Account	Sell
09:01:16	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	8.0992	56,694.40	Client	Buy
09:07:18	\$ / R 14-Sep-09	Currency Future	1	1,000	400	400,000	8.1130	(3,245,200.00)	Member	Sell
09:43:01	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1290	8,129.00	Client	Buy
09:43:01	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1290	(8,129.00)	Sub-Account	Sell
09:47:36	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1201	(40,600.50)	Sub-Account	Sell
09:47:36	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1201	40,600.50	Client	Buy
09:47:41	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.1200	(487,200.00)	Sub-Account	Sell
09:47:41	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.1200	487,200.00	Client	Buy
10:32:14	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1200	121,800.00	Client	Buy
10:32:14	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1200	(121,800.00)	Client	Sell
10:38:28	\$ / R 14-Sep-09	Currency Future	1	1,000	8,500	8,500,000	8.0957	68,813,450.00	Member	Buy
10:43:57	\$ / R 14-Sep-09	Currency Future	1	1,000	235	235,000	8.1200	(1,908,200.00)	Sub-Account	Sell
10:43:57	\$ / R 14-Sep-09	Currency Future	1	1,000	235	235,000	8.1200	1,908,200.00	Client	Buy
10:50:28	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1100	(8,110.00)	Sub-Account	Sell
10:50:28	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1100	8,110.00	Client	Buy
10:56:49	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.1055	(324,220.00)	Member	Sell
10:57:59	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.1055	324,220.00	Member	Buy
11:41:33	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.1000	(16,200.00)	Sub-Account	Sell
11:41:33	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.1000	16,200.00	Client	Buy
11:54:48	\$ / R 14-Sep-09	Currency Future	1	1,000	8,500	8,500,000	8.0957	(68,813,450.00)	Client	Sell
12:01:38	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0750	32,300.00	Client	Buy
12:01:38	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0750	(32,300.00)	Sub-Account	Sell
12:01:49	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0601	(16,120.20)	Client	Sell
12:01:49	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0601	16,120.20	Client	Buy
12:50:42	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0810	808,100.00	Member	Buy
12:59:06	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0600	80,600.00	Client	Buy
12:59:06	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0600	(80,600.00)	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
14:48:58	\$ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	8.0778	(2,423,340.00)	Member	Sell
14:51:13	\$ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	8.0778	2,423,340.00	Client	Buy
15:38:44	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0910	8,091,000.00	Client	Buy
15:38:44	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0910	(8,091,000.00)	Member	Sell
15:39:31	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0930	(8,093,000.00)	Client	Sell
15:39:31	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0930	8,093,000.00	Client	Buy
15:39:55	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0810	(808,100.00)	Member	Sell
15:59:35	\$ / R 14-Sep-09	Currency Future	1	1,000	315	315,000	8.0640	2,540,160.00	Sub-Account	Buy
15:59:35	\$ / R 14-Sep-09	Currency Future	1	1,000	315	315,000	8.0640	(2,540,160.00)	Client	Sell
16:03:19	\$ / R 14-Sep-09	Currency Future	1	1,000	5,500	5,500,000	8.0980	44,539,000.00	Client	Buy
16:03:19	\$ / R 14-Sep-09	Currency Future	1	1,000	5,500	5,500,000	8.0980	(44,539,000.00)	Client	Sell
16:04:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5,500	5,500,000	8.0960	44,528,000.00	Client	Buy
16:04:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5,500	5,500,000	8.0960	(44,528,000.00)	Member	Sell
16:38:26	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0869	8,086.90	Sub-Account	Buy
16:38:26	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0869	(8,086.90)	Client	Sell
Total for \$ / R Currency Future			23		23,998	23,998,000		194,319,511.00		

09:41:24	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.6043	(40,812.90)	Sub-Account	Sell
09:41:24	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.6043	40,812.90	Client	Buy
14:49:33	£ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	13.1214	(2,624,280.00)	Member	Sell
14:51:50	£ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	13.1214	2,624,280.00	Client	Buy
Total for £ / R Currency Future			2		203	203,000		2,665,092.90		

14:49:55	€ / R 14-Sep-09	Currency Future	1	1,000	220	220,000	11.3400	(2,494,800.00)	Member	Sell
14:52:14	€ / R 14-Sep-09	Currency Future	1	1,000	220	220,000	11.3400	2,494,800.00	Client	Buy
16:05:32	€ / R 14-Sep-09	Currency Future	1	1,000	220	220,000	11.2935	2,484,570.00	Sub-Account	Buy
16:05:32	€ / R 14-Sep-09	Currency Future	1	1,000	220	220,000	11.2935	(2,484,570.00)	Client	Sell
Total for € / R Currency Future			2		440	440,000		4,979,370.00		

10:50:47	ZAAD 14-Sep-09	Currency Future	1	1,000	313	313,000	6.3981	(2,002,605.30)	Member	Sell
11:53:56	ZAAD 14-Sep-09	Currency Future	1	1,000	313	313,000	6.3981	2,002,605.30	Client	Buy
Total for ZAAD Currency Future			1		313	313,000		2,002,605.30		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
Grand Total for all Instruments			28		24,954	24,954,000		203,966,579.20		
