



Currency Futures Matched Trades

Report for 27/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:04:48	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.8270	(46,962.00)	Sub-Account	Sell
09:04:48	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.8270	46,962.00	Client	Buy
09:04:58	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8270	(7,827.00)	Sub-Account	Sell
09:04:58	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8270	7,827.00	Client	Buy
09:05:03	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8270	39,135.00	Client	Buy
09:05:03	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8270	(39,135.00)	Sub-Account	Sell
09:05:51	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	7.7805	466,830.00	Client	Buy
09:05:51	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	7.7805	(466,830.00)	Client	Sell
09:27:34	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8495	39,247.50	Client	Buy
09:27:34	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8495	(39,247.50)	Sub-Account	Sell
09:32:45	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8495	39,247.50	Client	Buy
09:32:45	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8495	(39,247.50)	Sub-Account	Sell
09:39:51	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8150	(78,150.00)	Client	Sell
09:39:51	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8150	78,150.00	Member	Buy
10:00:33	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.8577	(353,596.50)	Member	Sell
10:01:16	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.8577	353,596.50	Client	Buy
10:18:13	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	7.8645	(110,103.00)	Member	Sell
10:18:45	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	7.8645	110,103.00	Member	Buy
10:30:49	\$ / R 14-Sep-09	Currency Future	1	1,000	2,500	2,500,000	7.8595	(19,648,750.00)	Member	Sell
10:43:05	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8695	(39,347.50)	Sub-Account	Sell
10:43:05	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8695	39,347.50	Client	Buy
10:55:43	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	88.0000	(4,400,000.00)	Member	Sell
10:56:32	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	418.0000	20,900,000.00	Member	Buy
11:03:46	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	88.0000	4,400,000.00	Client	Buy
11:04:20	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	418.0000	(20,900,000.00)	Client	Sell
11:22:25	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	7.8600	(110,040.00)	Sub-Account	Sell
11:22:25	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	7.8600	110,040.00	Client	Buy
11:27:52	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9945	(79,945.00)	Member	Sell
11:28:54	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9945	79,945.00	Member	Buy
11:32:47	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8570	392,850.00	Client	Buy
11:32:47	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8570	(392,850.00)	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
11:44:04	\$ / R 14-Sep-09	Currency Future	1	1,000	28	28,000	7.8570	219,996.00	Client	Buy
11:44:04	\$ / R 14-Sep-09	Currency Future	1	1,000	28	28,000	7.8570	(219,996.00)	Sub-Account	Sell
11:52:12	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.8520	(23,556.00)	Sub-Account	Sell
11:52:12	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.8520	23,556.00	Client	Buy
11:52:23	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8500	39,250.00	Client	Buy
11:52:23	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8500	(39,250.00)	Sub-Account	Sell
11:52:28	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8500	(39,250.00)	Sub-Account	Sell
11:52:28	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8500	39,250.00	Client	Buy
12:07:16	\$ / R 14-Sep-09	Currency Future	1	1,000	150	150,000	7.8550	(1,178,250.00)	Member	Sell
12:07:16	\$ / R 14-Sep-09	Currency Future	1	1,000	150	150,000	7.8550	1,178,250.00	Client	Buy
12:35:07	\$ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	7.8500	(102,050.00)	Sub-Account	Sell
12:35:07	\$ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	7.8500	102,050.00	Client	Buy
12:35:07	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8500	(31,400.00)	Sub-Account	Sell
12:35:07	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8500	31,400.00	Client	Buy
12:35:14	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8450	784,500.00	Sub-Account	Buy
12:35:14	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8450	(784,500.00)	Sub-Account	Sell
12:35:14	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8450	(392,250.00)	Sub-Account	Sell
12:35:14	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8450	392,250.00	Sub-Account	Buy
12:46:13	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8050	780,500.00	Sub-Account	Buy
12:46:13	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8050	(780,500.00)	Member	Sell
12:46:21	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8055	390,275.00	Sub-Account	Buy
12:46:21	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8055	(390,275.00)	Member	Sell
12:46:54	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.8065	351,292.50	Sub-Account	Buy
12:46:54	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.8065	(351,292.50)	Member	Sell
12:51:30	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8495	784,950.00	Client	Buy
12:51:30	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8495	(784,950.00)	Sub-Account	Sell
12:51:31	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8495	(784,950.00)	Sub-Account	Sell
12:51:31	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8495	784,950.00	Client	Buy
12:53:30	\$ / R 14-Dec-09	Currency Future	1	1,000	16	16,000	7.9870	(127,792.00)	Sub-Account	Sell
12:53:30	\$ / R 14-Dec-09	Currency Future	1	1,000	16	16,000	7.9870	127,792.00	Client	Buy
13:17:36	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8495	784,950.00	Sub-Account	Buy
13:17:36	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8495	(784,950.00)	Sub-Account	Sell
13:19:24	\$ / R 14-Sep-09	Currency Future	1	1,000	150	150,000	7.8424	(1,176,360.00)	Member	Sell
13:29:51	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8400	15,680.00	Client	Buy
13:29:51	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8400	(15,680.00)	Sub-Account	Sell
13:58:35	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8354	(391,770.00)	Member	Sell
13:59:46	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8354	391,770.00	Member	Buy
14:01:57	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8395	7,839.50	Client	Buy
14:01:57	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8395	(7,839.50)	Sub-Account	Sell
14:02:32	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8345	7,834.50	Client	Buy
14:02:32	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8345	(7,834.50)	Sub-Account	Sell
14:26:11	\$ / R 14-Sep-09	Currency Future	1	1,000	150	150,000	7.8424	1,176,360.00	Member	Buy
14:30:04	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8553	1,963,825.00	Client	Buy
14:30:04	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8553	(1,963,825.00)	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
14:52:40	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8300	(7,830.00)	Client	Sell
14:52:40	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8300	7,830.00	Client	Buy
14:53:35	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8255	7,825.50	Sub-Account	Buy
14:53:35	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8255	(7,825.50)	Client	Sell
14:54:21	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8240	391,200.00	Sub-Account	Buy
14:54:21	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8240	(391,200.00)	Sub-Account	Sell
15:19:55	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8300	(7,830.00)	Client	Sell
15:19:55	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8300	7,830.00	Sub-Account	Buy
16:21:07	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8520	(7,852.00)	Member	Sell
16:21:41	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8520	7,852.00	Member	Buy
16:43:10	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8590	39,295.00	Client	Buy
16:43:10	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8590	(39,295.00)	Client	Sell
16:44:35	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8590	31,436.00	Client	Buy
16:44:35	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8590	(31,436.00)	Client	Sell
16:50:37	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8590	7,859.00	Client	Buy
16:50:37	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8590	(7,859.00)	Client	Sell
16:51:18	\$ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	7.8590	141,462.00	Client	Buy
16:51:18	\$ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	7.8590	(141,462.00)	Sub-Account	Sell
16:53:51	\$ / R 14-Sep-09	Currency Future	1	1,000	2,500	2,500,000	7.8595	19,648,750.00	Client	Buy
16:57:02	\$ / R 15-Mar-10	Currency Future	1	1,000	2,000	2,000,000	8.1290	(16,258,000.00)	Member	Sell
16:57:52	\$ / R 15-Mar-10	Currency Future	1	1,000	2,000	2,000,000	8.1290	16,258,000.00	Member	Buy
17:00:11	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	7.8140	(195,350.00)	Client	Sell
17:00:13	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	7.8140	195,350.00	Member	Buy
17:00:21	\$ / R 15-Mar-10	Currency Future	1	1,000	2,000	2,000,000	8.1300	(16,260,000.00)	Member	Sell
17:00:21	\$ / R 15-Mar-10	Currency Future	1	1,000	2,000	2,000,000	8.1300	16,260,000.00	Member	Buy
Total for \$ / R Currency Future			50		8,260	8,260,000		90,486,491.00		
09:05:08	£ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	12.9120	(90,384.00)	Member	Sell
09:05:34	£ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	12.9120	90,384.00	Member	Buy
09:06:33	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	12.9105	(25,821.00)	Member	Sell
09:07:02	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	12.9105	25,821.00	Member	Buy
Total for £ / R Currency Future			2		9	9,000		116,205.00		
12:52:07	€ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	11.2040	(168,060.00)	Member	Sell
12:53:41	€ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	11.2040	168,060.00	Client	Buy
14:37:33	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.1970	(111,970.00)	Sub-Account	Sell
14:37:33	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.1970	111,970.00	Client	Buy
16:30:58	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.1681	(1,116,810.00)	Member	Sell
16:54:17	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.1681	1,116,810.00	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			3		125	125,000		1,396,840.00		
09:30:00	ZAAD 15-Mar-10	Currency Future	1	1,000	4	4,000	6.5585	26,234.00	Client	Buy
09:30:00	ZAAD 15-Mar-10	Currency Future	1	1,000	4	4,000	6.5585	(26,234.00)	Sub-Account	Sell
Total for ZAAD Currency Future			1		4	4,000		26,234.00		
Grand Total for all Instruments			56		8,398	8,398,000		92,025,770.00		