



Currency Futures Matched Trades

Report for 20/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:34:09	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	8.2370	(2,059,250.00)	Member	Sell
08:34:09	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	8.2370	2,059,250.00	Client	Buy
09:00:05	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.1263	16,252,600.00	Member	Buy
09:05:00	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0622	(8,062.20)	Client	Sell
09:05:00	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0622	8,062.20	Sub-Account	Buy
09:07:34	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0577	(80,577.00)	Client	Sell
09:07:34	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0577	80,577.00	Sub-Account	Buy
09:19:46	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.0422	201,055.00	Sub-Account	Buy
09:19:46	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.0422	(201,055.00)	Client	Sell
09:27:20	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.0472	64,377.60	Sub-Account	Buy
09:27:20	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.0472	(64,377.60)	Client	Sell
09:27:26	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.1263	(16,252,600.00)	Client	Sell
09:28:38	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.0472	160,944.00	Sub-Account	Buy
09:28:38	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.0472	(160,944.00)	Client	Sell
09:33:02	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0422	40,211.00	Sub-Account	Buy
09:33:02	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0422	(40,211.00)	Sub-Account	Sell
09:37:50	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0401	(8,040.10)	Client	Sell
09:37:50	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0401	8,040.10	Client	Buy
09:47:19	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.1753	8,175.30	Sub-Account	Buy
09:47:19	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.1753	(8,175.30)	Client	Sell
10:01:25	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0401	80,401.00	Client	Buy
10:01:25	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0401	(80,401.00)	Client	Sell
10:03:37	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.0537	(161,074.00)	Member	Sell
10:04:21	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.0537	161,074.00	Client	Buy
10:06:56	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.0580	(64,464.00)	Member	Sell
10:07:54	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.0580	64,464.00	Client	Buy
10:37:11	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0600	80,600.00	Sub-Account	Buy
10:37:11	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0600	(80,600.00)	Client	Sell
10:56:52	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0930	40,465.00	Client	Buy
10:56:52	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0930	(40,465.00)	Sub-Account	Sell
11:02:22	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.3775	41,887.50	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
11:02:22	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.3775	(41,887.50)	Sub-Account	Sell
11:15:33	\$ / R 14-Sep-09	Currency Future	1	1,000	116	116,000	8.2500	(957,000.00)	Member	Sell
11:15:33	\$ / R 14-Sep-09	Currency Future	1	1,000	116	116,000	8.2500	957,000.00	Client	Buy
11:26:11	\$ / R 14-Sep-09	Currency Future	1	1,000	58	58,000	8.2500	(478,500.00)	Client	Sell
11:34:03	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0665	8,066.50	Sub-Account	Buy
11:34:03	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0665	(8,066.50)	Client	Sell
11:42:01	\$ / R 14-Sep-09	Currency Future	1	1,000	58	58,000	8.2500	(478,500.00)	Client	Sell
11:42:01	\$ / R 14-Sep-09	Currency Future	1	1,000	58	58,000	8.2500	478,500.00	Member	Buy
11:55:12	\$ / R 14-Dec-09	Currency Future	1	1,000	1,739	1,739,000	8.2911	(14,418,222.90)	Member	Sell
11:55:16	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0705	80,705.00	Client	Buy
11:55:16	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0705	(80,705.00)	Client	Sell
12:01:58	\$ / R 14-Sep-09	Currency Future	1	1,000	58	58,000	8.2500	478,500.00	Client	Buy
12:01:58	\$ / R 14-Sep-09	Currency Future	1	1,000	58	58,000	8.2500	(478,500.00)	Member	Sell
12:03:50	\$ / R 14-Dec-09	Currency Future	1	1,000	1,739	1,739,000	8.2911	14,418,222.90	Member	Buy
12:04:49	\$ / R 14-Sep-09	Currency Future	1	1,000	58	58,000	8.2500	478,500.00	Member	Buy
12:09:05	\$ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	8.0705	(145,269.00)	Client	Sell
12:09:05	\$ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	8.0705	145,269.00	Client	Buy
12:13:26	\$ / R 14-Sep-09	Currency Future	1	1,000	142	142,000	8.0520	1,143,384.00	Member	Buy
12:13:26	\$ / R 14-Sep-09	Currency Future	1	1,000	142	142,000	8.0520	(1,143,384.00)	Client	Sell
12:22:07	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0705	(40,352.50)	Client	Sell
12:22:07	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0705	40,352.50	Client	Buy
12:27:54	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0666	(40,333.00)	Sub-Account	Sell
12:27:54	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.0666	120,999.00	Client	Buy
12:27:54	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.0666	(120,999.00)	Sub-Account	Sell
12:27:54	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.0665	(645,320.00)	Sub-Account	Sell
12:27:54	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0666	40,333.00	Client	Buy
12:27:54	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.0665	645,320.00	Sub-Account	Buy
12:27:55	\$ / R 14-Sep-09	Currency Future	1	1,000	29	29,000	8.0665	233,928.50	Sub-Account	Buy
12:27:55	\$ / R 14-Sep-09	Currency Future	1	1,000	29	29,000	8.0665	(233,928.50)	Sub-Account	Sell
12:32:03	\$ / R 14-Dec-09	Currency Future	1	1,000	1,739	1,739,000	8.3011	(14,435,612.90)	Member	Sell
12:32:03	\$ / R 14-Dec-09	Currency Future	1	1,000	1,739	1,739,000	8.3011	14,435,612.90	Client	Buy
12:41:21	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0705	(8,070.50)	Client	Sell
12:41:21	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0705	8,070.50	Client	Buy
12:50:11	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0401	(8,040.10)	Client	Sell
12:50:11	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0401	8,040.10	Client	Buy
12:54:29	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0390	(16,078.00)	Client	Sell
12:54:29	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0390	16,078.00	Sub-Account	Buy
13:48:45	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0480	32,192.00	Client	Buy
13:48:45	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0480	(32,192.00)	Sub-Account	Sell
13:55:50	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.0490	241,470.00	Client	Buy
13:55:50	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.0490	(241,470.00)	Sub-Account	Sell
14:05:05	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0480	32,192.00	Client	Buy
14:05:05	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0480	(32,192.00)	Sub-Account	Sell
14:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	96	96,000	8.0290	(770,784.00)	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
14:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.0390	(643,120.00)	Client	Sell
14:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0300	32,120.00	Client	Buy
14:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.0390	643,120.00	Client	Buy
14:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0391	(80,391.00)	Client	Sell
14:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0391	80,391.00	Client	Buy
14:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0391	(80,391.00)	Client	Sell
14:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0391	80,391.00	Client	Buy
14:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	96	96,000	8.0290	770,784.00	Sub-Account	Buy
14:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0300	(32,120.00)	Client	Sell
14:32:50	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0290	802,900.00	Sub-Account	Buy
14:32:50	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0290	(802,900.00)	Client	Sell
14:34:19	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0290	(802,900.00)	Client	Sell
14:34:19	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0290	802,900.00	Sub-Account	Buy
14:53:56	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	8.1903	(12,285,450.00)	Member	Sell
15:07:05	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	8.1903	(2,047,575.00)	Member	Sell
15:17:46	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	8.1903	2,047,575.00	Client	Buy
15:19:54	\$ / R 14-Dec-09	Currency Future	1	1,000	735	735,000	8.1940	(6,022,590.00)	Member	Sell
15:21:40	\$ / R 14-Dec-09	Currency Future	1	1,000	735	735,000	8.1940	6,022,590.00	Client	Buy
15:26:40	\$ / R 14-Sep-09	Currency Future	1	1,000	391	391,000	8.0312	(3,140,199.20)	Client	Sell
15:26:40	\$ / R 14-Sep-09	Currency Future	1	1,000	391	391,000	8.0312	3,140,199.20	Sub-Account	Buy
15:26:40	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.0376	24,112.80	Client	Buy
15:26:40	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.0376	(24,112.80)	Client	Sell
15:36:25	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	8.1903	12,285,450.00	Client	Buy
15:38:54	\$ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	8.0535	(2,416,050.00)	Member	Sell
15:41:43	\$ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	8.0535	2,416,050.00	Client	Buy
15:58:12	\$ / R 14-Sep-09	Currency Future	1	1,000	83	83,000	8.0450	(667,735.00)	Client	Sell
15:58:12	\$ / R 14-Sep-09	Currency Future	1	1,000	83	83,000	8.0450	667,735.00	Member	Buy
15:59:31	\$ / R 14-Sep-09	Currency Future	1	1,000	53	53,000	8.0332	(425,759.60)	Client	Sell
15:59:31	\$ / R 14-Sep-09	Currency Future	1	1,000	53	53,000	8.0332	425,759.60	Sub-Account	Buy
16:37:23	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0555	(805,550.00)	Sub-Account	Sell
16:37:23	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0555	805,550.00	Client	Buy
16:37:43	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.0555	72,499.50	Client	Buy
16:37:43	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.0555	(72,499.50)	Sub-Account	Sell
16:46:47	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0431	(8,043,100.00)	Member	Sell
16:46:47	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0431	8,043,100.00	Client	Buy
16:54:34	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0312	(8,031.20)	Client	Sell
16:54:34	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0312	8,031.20	Client	Buy
16:54:50	\$ / R 14-Sep-09	Currency Future	1	1,000	55	55,000	8.0765	444,207.50	Client	Buy
16:54:52	\$ / R 14-Sep-09	Currency Future	1	1,000	55	55,000	8.0765	(444,207.50)	Member	Sell
16:55:01	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.0514	322,056.00	Client	Buy
16:55:01	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.0514	(322,056.00)	Sub-Account	Sell
16:58:25	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0514	(402,570.00)	Sub-Account	Sell
16:58:25	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0514	402,570.00	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			59		11,464	11,464,000		93,735,011.40		
11:28:59	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4850	40,455.00	Client	Buy
12:08:45	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4850	(40,455.00)	Member	Sell
Total for £ / R Currency Future			1		3	3,000		40,455.00		
09:33:18	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.4068	(57,034.00)	Sub-Account	Sell
09:33:18	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.4068	57,034.00	Sub-Account	Buy
09:45:36	€ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	11.4065	342,195.00	Member	Buy
09:45:52	€ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	11.4019	(45,607.60)	Client	Sell
09:45:52	€ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	11.4019	45,607.60	Sub-Account	Buy
10:07:30	€ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	11.4065	(342,195.00)	Client	Sell
11:28:41	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.5900	23,180.00	Client	Buy
12:07:32	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.5900	(23,180.00)	Client	Sell
13:40:30	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.4665	(22,933.00)	Sub-Account	Sell
13:40:30	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.4665	22,933.00	Client	Buy
15:19:25	€ / R 15-Mar-10	Currency Future	1	1,000	500	500,000	11.8800	(5,940,000.00)	Member	Sell
16:06:28	€ / R 15-Mar-10	Currency Future	1	1,000	500	500,000	11.8800	5,940,000.00	Client	Buy
Total for € / R Currency Future			6		543	543,000		6,430,949.60		
Grand Total for all Instruments			66		12,010	12,010,000		100,206,416.00		