



Currency Futures Matched Trades

Report for 16/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:00:36	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.1792	(81,792.00)	Member	Sell
09:01:41	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.1792	81,792.00	Member	Buy
09:02:48	\$ / R 14-Dec-09	Currency Future	1	1,000	90	90,000	8.1792	(736,128.00)	Member	Sell
09:03:04	\$ / R 14-Dec-09	Currency Future	1	1,000	90	90,000	8.1792	736,128.00	Member	Buy
09:05:31	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2710	(206,775.00)	Member	Sell
09:06:05	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2710	206,775.00	Member	Buy
10:22:56	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.5505	34,202.00	Client	Buy
10:22:56	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.5505	(34,202.00)	Sub-Account	Sell
10:32:04	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2620	16,524.00	Client	Buy
10:32:04	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2620	(16,524.00)	Sub-Account	Sell
11:02:10	\$ / R 14-Sep-09	Currency Future	1	1,000	76	76,000	8.2350	(625,860.00)	Client	Sell
11:02:10	\$ / R 14-Sep-09	Currency Future	1	1,000	76	76,000	8.2350	625,860.00	Member	Buy
11:39:04	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2600	(82,600.00)	Client	Sell
11:39:04	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2600	82,600.00	Sub-Account	Buy
11:55:48	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2600	165,200.00	Client	Buy
11:55:48	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2600	(165,200.00)	Sub-Account	Sell
12:03:06	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2586	(41,293.00)	Sub-Account	Sell
12:03:06	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2586	41,293.00	Client	Buy
12:11:47	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2550	(8,255.00)	Sub-Account	Sell
12:11:47	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2550	8,255.00	Client	Buy
12:13:13	\$ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	8.5441	(25,632.30)	Sub-Account	Sell
12:13:13	\$ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	8.5441	25,632.30	Client	Buy
12:17:55	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2500	41,250.00	Client	Buy
12:17:55	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2500	(41,250.00)	Sub-Account	Sell
12:20:39	\$ / R 14-Sep-09	Currency Future	1	1,000	58	58,000	8.2500	(478,500.00)	Client	Sell
12:20:39	\$ / R 14-Sep-09	Currency Future	1	1,000	58	58,000	8.2500	478,500.00	Member	Buy
12:21:08	\$ / R 14-Sep-09	Currency Future	1	1,000	58	58,000	8.2500	478,500.00	Member	Buy
12:21:08	\$ / R 14-Sep-09	Currency Future	1	1,000	58	58,000	8.2500	(478,500.00)	Client	Sell
12:29:17	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.3850	419,250.00	Client	Buy
12:29:17	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.3850	(419,250.00)	Sub-Account	Sell
12:29:25	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.2353	123,529.50	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
12:29:25	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.2353	(123,529.50)	Sub-Account	Sell
12:34:47	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2200	(16,440.00)	Client	Sell
12:34:47	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2200	16,440.00	Client	Buy
12:37:27	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2275	164,550.00	Client	Buy
12:37:27	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2275	(164,550.00)	Sub-Account	Sell
12:40:55	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2200	(8,220.00)	Sub-Account	Sell
12:40:55	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2200	8,220.00	Client	Buy
13:02:39	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2000	(328,000.00)	Client	Sell
13:02:39	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2000	328,000.00	Client	Buy
13:14:22	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2000	(32,800.00)	Client	Sell
13:14:22	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2000	32,800.00	Sub-Account	Buy
14:17:18	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1920	32,768.00	Client	Buy
14:17:18	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1920	(32,768.00)	Client	Sell
14:25:51	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.3290	416,450.00	Member	Buy
14:26:20	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.3290	(416,450.00)	Member	Sell
14:30:32	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.1910	(655,280.00)	Sub-Account	Sell
14:30:32	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.1910	655,280.00	Sub-Account	Buy
14:30:38	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1822	(818,220.00)	Sub-Account	Sell
14:30:38	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1822	818,220.00	Client	Buy
14:48:59	\$ / R 14-Sep-09	Currency Future	1	1,000	530	530,000	8.1630	4,326,390.00	Member	Buy
14:49:26	\$ / R 14-Sep-09	Currency Future	1	1,000	530	530,000	8.1630	(4,326,390.00)	Client	Sell
14:50:01	\$ / R 14-Dec-09	Currency Future	1	1,000	16	16,000	160.0000	2,560,000.00	Client	Buy
14:50:01	\$ / R 14-Dec-09	Currency Future	1	1,000	16	16,000	160.0000	(2,560,000.00)	Client	Sell
14:50:47	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	107.0000	1,605,000.00	Client	Buy
14:50:47	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	107.0000	(1,605,000.00)	Client	Sell
14:51:43	\$ / R 14-Dec-09	Currency Future	1	1,000	16	16,000	40.0000	640,000.00	Client	Buy
14:51:43	\$ / R 14-Dec-09	Currency Future	1	1,000	16	16,000	40.0000	(640,000.00)	Client	Sell
14:52:45	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	26.0000	390,000.00	Client	Buy
14:52:45	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	26.0000	(390,000.00)	Client	Sell
14:55:05	\$ / R 15-Mar-10	Currency Future	1	1,000	13	13,000	429.0000	5,577,000.00	Client	Buy
14:55:05	\$ / R 15-Mar-10	Currency Future	1	1,000	13	13,000	429.0000	(5,577,000.00)	Client	Sell
14:55:37	\$ / R 15-Mar-10	Currency Future	1	1,000	43	43,000	291.0000	12,513,000.00	Client	Buy
14:55:37	\$ / R 15-Mar-10	Currency Future	1	1,000	43	43,000	291.0000	(12,513,000.00)	Client	Sell
14:56:10	\$ / R 15-Mar-10	Currency Future	1	1,000	13	13,000	162.0000	2,106,000.00	Client	Buy
14:56:10	\$ / R 15-Mar-10	Currency Future	1	1,000	13	13,000	162.0000	(2,106,000.00)	Client	Sell
14:56:48	\$ / R 15-Mar-10	Currency Future	1	1,000	43	43,000	94.0000	(4,042,000.00)	Client	Sell
14:56:48	\$ / R 15-Mar-10	Currency Future	1	1,000	43	43,000	94.0000	4,042,000.00	Client	Buy
14:59:01	\$ / R 14-Jun-10	Currency Future	1	1,000	24	24,000	514.0000	12,336,000.00	Client	Buy
14:59:01	\$ / R 14-Jun-10	Currency Future	1	1,000	24	24,000	514.0000	(12,336,000.00)	Client	Sell
14:59:34	\$ / R 14-Jun-10	Currency Future	1	1,000	24	24,000	166.0000	3,984,000.00	Client	Buy
14:59:34	\$ / R 14-Jun-10	Currency Future	1	1,000	24	24,000	166.0000	(3,984,000.00)	Client	Sell
15:07:23	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1685	8,168.50	Member	Buy
15:07:39	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1685	(8,168.50)	Member	Sell
15:52:57	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1764	(8,176,400.00)	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
16:00:11	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1764	8,176,400.00	Client	Buy
16:02:26	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.1822	(654,576.00)	Client	Sell
16:02:26	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.1822	654,576.00	Sub-Account	Buy
16:09:50	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.3440	417,200.00	Member	Buy
16:10:14	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.3440	(417,200.00)	Member	Sell
16:33:50	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	8.2095	(369,427.50)	Member	Sell
16:34:34	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	8.2095	369,427.50	Client	Buy
16:57:03	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2010	328,040.00	Client	Buy
16:57:05	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.2010	(328,040.00)	Member	Sell

Total for \$ / R Currency Future **42** **2,701** **2,701,000** **66,071,220.80**

12:06:54	£ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	13.5050	202,575.00	Client	Buy
12:06:54	£ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	13.5050	(202,575.00)	Client	Sell
12:07:07	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.4739	(67,369.50)	Client	Sell
12:07:07	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.4739	67,369.50	Sub-Account	Buy
12:07:07	£ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	13.5050	202,575.00	Client	Buy
12:07:07	£ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	13.5050	(202,575.00)	Client	Sell
12:20:19	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4850	(40,455.00)	Client	Sell
12:20:19	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4850	40,455.00	Member	Buy
12:20:35	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4850	40,455.00	Client	Buy
12:20:35	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4850	(40,455.00)	Member	Sell
14:32:47	£ / R 14-Jun-10	Currency Future	1	1,000	9	9,000	1,450.0000	13,050,000.00	Client	Buy
14:32:47	£ / R 14-Jun-10	Currency Future	1	1,000	9	9,000	1,450.0000	(13,050,000.00)	Client	Sell
14:46:53	£ / R 14-Jun-10	Currency Future	1	1,000	9	9,000	374.0000	3,366,000.00	Client	Buy
14:46:53	£ / R 14-Jun-10	Currency Future	1	1,000	9	9,000	374.0000	(3,366,000.00)	Client	Sell

Total for £ / R Currency Future **7** **59** **59,000** **16,969,429.50**

12:17:30	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.5900	23,180.00	Member	Buy
12:17:30	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.5900	(23,180.00)	Client	Sell
12:18:06	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.5900	23,180.00	Client	Buy
12:18:06	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.5900	(23,180.00)	Member	Sell
14:24:55	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	465.0000	4,650,000.00	Client	Buy
14:24:55	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	465.0000	(4,650,000.00)	Client	Sell
14:30:26	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	106.0000	(1,060,000.00)	Client	Sell
14:30:26	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	106.0000	1,060,000.00	Client	Buy
14:49:16	€ / R 14-Sep-09	Currency Future	1	1,000	406	406,000	11.5825	(4,702,495.00)	Member	Sell
14:51:54	€ / R 14-Sep-09	Currency Future	1	1,000	406	406,000	11.5825	4,702,495.00	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			5		430	430,000		10,458,855.00		
09:49:29	ZAAD 14-Sep-09	Currency Future	1	1,000	50	50,000	6.5400	327,000.00	Sub-Account	Buy
09:49:29	ZAAD 14-Sep-09	Currency Future	1	1,000	50	50,000	6.5400	(327,000.00)	Client	Sell
Total for ZAAD Currency Future			1		50	50,000		327,000.00		
Grand Total for all Instruments			55		3,240	3,240,000		93,826,505.30		