



Currency Futures Matched Trades

Report for 29/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:06:42	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9890	31,956.00	Member	Buy
09:06:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9840	7,984.00	Sub-Account	Buy
09:06:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9840	(7,984.00)	Sub-Account	Sell
09:07:05	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9890	(31,956.00)	Client	Sell
09:17:08	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9980	(39,990.00)	Sub-Account	Sell
09:17:08	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9980	39,990.00	Client	Buy
09:18:35	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9950	39,975.00	Client	Buy
09:18:35	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9950	(39,975.00)	Sub-Account	Sell
09:20:15	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9930	(7,993.00)	Sub-Account	Sell
09:20:15	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9930	7,993.00	Client	Buy
09:21:31	\$ / R 14-Sep-09	Currency Future	1	1,000	72	72,000	7.9670	(573,624.00)	Client	Sell
09:21:31	\$ / R 14-Sep-09	Currency Future	1	1,000	72	72,000	7.9670	573,624.00	Client	Buy
09:23:39	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9590	397,950.00	Sub-Account	Buy
09:23:39	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9590	(397,950.00)	Sub-Account	Sell
09:25:46	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9400	(397,000.00)	Client	Sell
09:25:46	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9400	397,000.00	Member	Buy
09:27:06	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9780	(797,800.00)	Member	Sell
09:27:39	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9880	(79,880.00)	Sub-Account	Sell
09:27:39	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9880	79,880.00	Client	Buy
09:32:38	\$ / R 14-Sep-09	Currency Future	1	1,000	566	566,000	7.8600	(4,448,760.00)	Client	Sell
09:32:38	\$ / R 14-Sep-09	Currency Future	1	1,000	566	566,000	7.8600	4,448,760.00	Client	Buy
09:34:33	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	8.1450	(488,700.00)	Sub-Account	Sell
09:34:33	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	8.1450	488,700.00	Client	Buy
09:42:37	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9800	79,800.00	Client	Buy
09:42:37	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9800	(79,800.00)	Client	Sell
09:44:22	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9800	39,900.00	Client	Buy
09:44:22	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9800	(39,900.00)	Client	Sell
09:51:15	\$ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	8.1400	610,500.00	Client	Buy
09:51:15	\$ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	8.1400	(610,500.00)	Sub-Account	Sell
09:59:27	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.1400	16,280.00	Client	Buy
09:59:27	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.1400	(16,280.00)	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
10:20:09	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9662	398,310.00	Member	Buy
10:25:57	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9662	(398,310.00)	Client	Sell
10:28:01	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9665	(7,966.50)	Sub-Account	Sell
10:28:01	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9665	7,966.50	Sub-Account	Buy
10:32:32	\$ / R 14-Sep-09	Currency Future	1	1,000	28	28,000	7.9700	223,160.00	Sub-Account	Buy
10:32:32	\$ / R 14-Sep-09	Currency Future	1	1,000	28	28,000	7.9700	(223,160.00)	Client	Sell
10:36:32	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.2400	41,200.00	Sub-Account	Buy
10:36:32	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.2400	(41,200.00)	Client	Sell
10:44:54	\$ / R 14-Sep-09	Currency Future	1	1,000	77	77,000	7.9675	613,497.50	Member	Buy
10:44:54	\$ / R 14-Sep-09	Currency Future	1	1,000	77	77,000	7.9675	(613,497.50)	Client	Sell
10:48:51	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	7.9800	279,300.00	Sub-Account	Buy
10:48:51	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	7.9800	(279,300.00)	Client	Sell
11:06:01	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9890	798,900.00	Member	Buy
11:06:05	\$ / R 14-Sep-09	Currency Future	1	1,000	24	24,000	8.0000	192,000.00	Sub-Account	Buy
11:06:05	\$ / R 14-Sep-09	Currency Future	1	1,000	24	24,000	8.0000	(192,000.00)	Client	Sell
11:06:07	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9865	798,650.00	Member	Buy
11:09:09	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9890	(798,900.00)	Member	Sell
11:09:20	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.1285	812,850.00	Member	Buy
11:09:33	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9865	(798,650.00)	Member	Sell
11:09:50	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.1285	(812,850.00)	Member	Sell
11:10:27	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9865	(798,650.00)	Member	Sell
11:13:20	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9865	798,650.00	Member	Buy
11:13:45	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9780	797,800.00	Member	Buy
11:29:33	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0000	80,000.00	Client	Buy
11:29:33	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0000	(80,000.00)	Client	Sell
11:50:51	\$ / R 14-Dec-09	Currency Future	1	1,000	5,867	5,867,000	8.1225	(47,654,707.50)	Member	Sell
12:03:00	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9590	15,918.00	Member	Buy
12:03:13	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9615	15,923.00	Member	Buy
12:03:53	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9590	(15,918.00)	Member	Sell
12:04:13	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9615	(15,923.00)	Client	Sell
12:05:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9665	7,966.50	Member	Buy
12:06:39	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9665	(7,966.50)	Client	Sell
12:24:00	\$ / R 14-Dec-09	Currency Future	1	1,000	5,867	5,867,000	8.1225	47,654,707.50	Client	Buy
12:41:05	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.1200	(8,120.00)	Sub-Account	Sell
12:41:05	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.1200	8,120.00	Client	Buy
13:00:47	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.9900	(23,970.00)	Client	Sell
13:00:47	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.9900	23,970.00	Client	Buy
13:28:33	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	7.9820	(638,560.00)	Client	Sell
13:28:33	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	7.9820	638,560.00	Sub-Account	Buy
13:31:00	\$ / R 14-Dec-09	Currency Future	1	1,000	1,190	1,190,000	8.1375	(9,683,625.00)	Member	Sell
13:31:28	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	7.9915	639,320.00	Member	Buy
13:31:40	\$ / R 14-Sep-09	Currency Future	1	1,000	47	47,000	7.9900	375,530.00	Sub-Account	Buy
13:31:40	\$ / R 14-Sep-09	Currency Future	1	1,000	47	47,000	7.9900	(375,530.00)	Client	Sell
13:33:05	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	7.9915	(639,320.00)	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
13:35:44	\$ / R 14-Dec-09	Currency Future	1	1,000	1,190	1,190,000	8.1375	9,683,625.00	Client	Buy
13:50:06	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9940	39,970.00	Sub-Account	Buy
13:50:06	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9940	(39,970.00)	Client	Sell
13:53:02	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9984	79,984.00	Member	Buy
13:54:52	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9984	(79,984.00)	Client	Sell
14:27:46	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.1090	810,900.00	Member	Buy
14:27:53	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.1090	810,900.00	Member	Buy
14:28:21	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.1090	(810,900.00)	Client	Sell
14:28:33	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.1090	(810,900.00)	Client	Sell
14:32:18	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9900	15,980.00	Client	Buy
14:32:18	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9891	(15,978.20)	Sub-Account	Sell
14:32:18	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9891	15,978.20	Client	Buy
14:32:18	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9900	(15,980.00)	Sub-Account	Sell
14:38:53	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9950	15,990.00	Client	Buy
14:38:53	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9950	(15,990.00)	Sub-Account	Sell
16:07:02	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9455	15,891.00	Client	Buy
16:07:02	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9455	(15,891.00)	Sub-Account	Sell
16:07:02	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0800	(72,720.00)	Sub-Account	Sell
16:07:02	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0800	72,720.00	Client	Buy
16:41:45	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9500	(79,500.00)	Sub-Account	Sell
16:41:45	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9500	79,500.00	Client	Buy
16:42:17	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9715	(797,150.00)	Member	Sell
16:43:13	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9715	797,150.00	Client	Buy
16:45:50	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.9500	(47,700.00)	Client	Sell
16:45:50	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9555	15,911.00	Client	Buy
16:45:50	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9555	(15,911.00)	Client	Sell
16:45:50	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.9500	47,700.00	Client	Buy
16:56:27	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9700	(39,850.00)	Client	Sell
16:56:27	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9700	39,850.00	Client	Buy
Total for \$ / R Currency Future			52		9,274	9,274,000		75,024,640.20		

09:34:52	£ / R 14-Sep-09	Currency Future	1	1,000	284	284,000	12.9215	(3,669,706.00)	Client	Sell
09:34:52	£ / R 14-Sep-09	Currency Future	1	1,000	284	284,000	12.9215	3,669,706.00	Client	Buy
10:03:27	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	13.2795	132,795.00	Sub-Account	Buy
10:03:27	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	13.2795	(132,795.00)	Client	Sell
16:20:41	£ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	12.9575	(12,957,500.00)	Client	Sell
16:20:41	£ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	12.9575	12,957,500.00	Client	Buy
Total for £ / R Currency Future			3		1,294	1,294,000		16,760,001.00		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:33:53	€ / R 14-Sep-09	Currency Future	1	1,000	118	118,000	11.1875	(1,320,125.00)	Client	Sell
09:33:53	€ / R 14-Sep-09	Currency Future	1	1,000	118	118,000	11.1875	1,320,125.00	Client	Buy
09:59:05	€ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.5290	(46,116.00)	Sub-Account	Sell
09:59:05	€ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.5290	46,116.00	Client	Buy
10:12:10	€ / R 15-Mar-10	Currency Future	1	1,000	70	70,000	11.7229	(820,603.00)	Member	Sell
10:14:13	€ / R 14-Dec-09	Currency Future	1	1,000	175	175,000	11.3705	(1,989,837.50)	Member	Sell
10:30:24	€ / R 14-Dec-09	Currency Future	1	1,000	175	175,000	11.3705	1,989,837.50	Client	Buy
11:56:51	€ / R 15-Mar-10	Currency Future	1	1,000	70	70,000	11.7229	820,603.00	Client	Buy
14:13:24	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.2675	112,675.00	Member	Buy
14:14:30	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.2675	(112,675.00)	Client	Sell
16:06:26	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.2200	1,122,000.00	Sub-Account	Buy
16:06:26	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.2200	(1,122,000.00)	Sub-Account	Sell
16:06:27	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.2200	1,122,000.00	Sub-Account	Buy
16:06:27	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.2200	(1,122,000.00)	Sub-Account	Sell
16:07:44	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.2200	1,122,000.00	Sub-Account	Buy
16:07:44	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.2200	(1,122,000.00)	Sub-Account	Sell
16:08:01	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.2095	(1,120,950.00)	Member	Sell
16:09:27	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.2095	1,120,950.00	Client	Buy
16:13:36	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	11.2200	(561,000.00)	Sub-Account	Sell
16:13:36	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	11.2200	561,000.00	Sub-Account	Buy
16:13:43	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	11.2085	(560,425.00)	Member	Sell
16:14:05	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	11.2085	560,425.00	Client	Buy
16:23:26	€ / R 14-Sep-09	Currency Future	1	1,000	350	350,000	11.2200	3,927,000.00	Member	Buy
16:23:26	€ / R 14-Sep-09	Currency Future	1	1,000	350	350,000	11.2200	(3,927,000.00)	Member	Sell
Total for € / R Currency Future			12		1,227	1,227,000		13,824,731.50		
Grand Total for all Instruments			67		11,795	11,795,000		105,609,372.70		