



Currency Futures Matched Trades

Report for 07/10/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:18:50	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.5059	1,876,475.00	Client	Buy
09:00:36	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5250	(150,500.00)	Member	Sell
09:02:07	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5250	150,500.00	Client	Buy
09:06:35	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5050	(112,575.00)	Client	Sell
09:06:35	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5050	112,575.00	Sub-Account	Buy
09:14:55	\$ / R 15-Mar-10	Currency Future	1	1,000	17	17,000	7.6500	(130,050.00)	Sub-Account	Sell
09:14:55	\$ / R 15-Mar-10	Currency Future	1	1,000	17	17,000	7.6500	130,050.00	Client	Buy
09:17:44	\$ / R 14-Dec-09	Currency Future	1	1,000	118	118,000	7.5075	885,885.00	Member	Buy
09:17:44	\$ / R 14-Dec-09	Currency Future	1	1,000	118	118,000	7.5075	(885,885.00)	Client	Sell
09:29:00	\$ / R 14-Dec-09	Currency Future	1	1,000	2,500	2,500,000	7.4800	18,700,000.00	Member	Buy
09:47:02	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.4840	(3,742,000.00)	Member	Sell
10:08:15	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.4840	3,742,000.00	Client	Buy
10:12:21	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5200	(7,520.00)	Client	Sell
10:12:21	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5200	7,520.00	Client	Buy
10:31:34	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5200	7,520.00	Sub-Account	Buy
10:31:34	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5200	(7,520.00)	Client	Sell
11:04:57	\$ / R 14-Dec-09	Currency Future	1	1,000	2,500	2,500,000	7.4800	(18,700,000.00)	Client	Sell
11:17:33	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	7.5216	11,282,400.00	Member	Buy
11:17:34	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5131	3,756,550.00	Member	Buy
11:17:34	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5136	7,513,600.00	Member	Buy
11:31:39	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5265	(752,650.00)	Member	Sell
11:48:19	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5348	3,767,400.00	Member	Buy
11:48:44	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5662	(75,662.00)	Member	Sell
11:51:42	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5662	75,662.00	Client	Buy
11:54:37	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5131	(3,756,550.00)	Client	Sell
11:55:42	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5136	(7,513,600.00)	Client	Sell
11:56:21	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5348	(3,767,400.00)	Client	Sell
12:25:22	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	7.5216	(11,282,400.00)	Client	Sell
12:41:01	\$ / R 14-Jun-10	Currency Future	1	1,000	200	200,000	489.3500	(97,870,000.00)	Member	Sell
12:43:34	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.5740	(984,620.00)	Member	Sell
12:43:53	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.5740	984,620.00	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
12:44:16	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5265	752,650.00	Client	Buy
12:47:14	\$ / R 14-Jun-10	Currency Future	1	1,000	100	100,000	7.7865	778,650.00	Member	Buy
13:07:23	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5589	3,779,450.00	Member	Buy
13:25:03	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5639	7,563,900.00	Member	Buy
13:34:35	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5575	(75,575.00)	Client	Sell
13:34:35	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5575	75,575.00	Sub-Account	Buy
13:38:11	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5639	(7,563,900.00)	Client	Sell
13:41:35	\$ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	151.0000	1,510,000.00	Client	Buy
13:41:45	\$ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	366.0000	3,660,000.00	Client	Buy
13:46:50	\$ / R 15-Mar-10	Currency Future	1	1,000	50	50,000	7.6892	384,460.00	Member	Buy
13:51:19	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.5650	1,891,250.00	Member	Buy
13:56:13	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.5800	227,400.00	Sub-Account	Buy
13:56:13	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.5800	(227,400.00)	Client	Sell
13:56:18	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5800	75,800.00	Sub-Account	Buy
13:56:18	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5800	(75,800.00)	Sub-Account	Sell
13:59:56	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.5650	(1,891,250.00)	Client	Sell
14:07:52	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5915	189,787.50	Client	Buy
14:07:52	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5915	(189,787.50)	Sub-Account	Sell
14:08:21	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5915	(37,957.50)	Sub-Account	Sell
14:08:21	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5915	37,957.50	Sub-Account	Buy
14:09:36	\$ / R 15-Mar-10	Currency Future	1	1,000	50	50,000	7.6892	(384,460.00)	Client	Sell
14:13:34	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5723	7,572,300.00	Member	Buy
14:21:35	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5723	(7,572,300.00)	Client	Sell
14:24:18	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5589	(3,779,450.00)	Client	Sell
14:45:50	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5830	(2,274,900.00)	Client	Sell
14:45:50	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5830	2,274,900.00	Member	Buy
14:46:00	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5470	(2,264,100.00)	Member	Sell
14:46:00	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5470	2,264,100.00	Client	Buy
15:06:23	\$ / R 14-Dec-09	Currency Future	1	1,000	430	430,000	7.5710	(3,255,530.00)	Member	Sell
15:06:24	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5835	(151,670.00)	Member	Sell
15:08:14	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5835	151,670.00	Member	Buy
15:09:15	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5879	7,587,900.00	Member	Buy
15:11:40	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5879	(7,587,900.00)	Client	Sell
15:54:25	\$ / R 14-Jun-10	Currency Future	1	1,000	200	200,000	489.3500	97,870,000.00	Member	Buy
15:54:48	\$ / R 14-Jun-10	Currency Future	1	1,000	100	100,000	7.7865	(778,650.00)	Member	Sell
15:55:17	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5850	(30,340.00)	Sub-Account	Sell
15:55:17	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5850	30,340.00	Client	Buy
16:12:27	\$ / R 14-Dec-09	Currency Future	1	1,000	430	430,000	7.5710	3,255,530.00	Client	Buy
16:17:22	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5650	15,130.00	Client	Buy
16:17:22	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5650	(15,130.00)	Sub-Account	Sell
16:26:20	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5600	15,120.00	Client	Buy
16:26:20	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5600	(15,120.00)	Client	Sell
16:28:38	\$ / R 14-Jun-10	Currency Future	1	1,000	200	200,000	464.0000	92,800,000.00	Sub-Account	Buy
16:36:32	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	7.5650	83,215.00	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
16:36:32	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	7.5650	(83,215.00)	Client	Sell
16:54:10	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.5059	(1,876,475.00)	Member	Sell
16:57:47	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	152.0000	15,200,000.00	Client	Buy
Total for \$ / R Currency Future			39		12,571	12,571,000		246,454,842.00		
09:14:26	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9625	(239,250.00)	Member	Sell
14:03:36	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.0500	(241,000.00)	Member	Sell
15:06:24	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.0580	(120,580.00)	Member	Sell
15:07:15	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.0580	120,580.00	Member	Buy
15:47:15	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9625	239,250.00	Member	Buy
16:03:20	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.0500	241,000.00	Client	Buy
16:19:13	£ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5695	2,270,850.00	Client	Buy
16:19:13	£ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5695	(2,270,850.00)	Member	Sell
16:29:07	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.0215	(12,021.50)	Sub-Account	Sell
16:29:07	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.0215	12,021.50	Client	Buy
Total for £ / R Currency Future			5		351	351,000		2,883,701.50		
13:39:46	€ / R 14-Dec-09	Currency Future	1	1,000	270	270,000	11.1500	3,010,500.00	Client	Buy
13:39:46	€ / R 14-Dec-09	Currency Future	1	1,000	270	270,000	11.1500	(3,010,500.00)	Sub-Account	Sell
16:30:17	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.1305	11,130.50	Client	Buy
16:30:17	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.1305	(11,130.50)	Sub-Account	Sell
Total for € / R Currency Future			2		271	271,000		3,021,630.50		
16:29:18	ZAAD 14-Dec-09	Currency Future	1	1,000	1	1,000	6.7150	(6,715.00)	Sub-Account	Sell
16:29:18	ZAAD 14-Dec-09	Currency Future	1	1,000	1	1,000	6.7150	6,715.00	Client	Buy
Total for ZAAD Currency Future			1		1	1,000		6,715.00		
Grand Total for all Instruments			47		13,194	13,194,000		252,366,889.00		