



Currency Futures Matched Trades

Report for 06/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:57:20	\$ / R 14-Sep-09	Currency Future	1	1,000	3,000	3,000,000	8.1164	(24,349,200.00)	Member	Sell
08:57:34	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.0889	(4,044,450.00)	Member	Sell
09:21:20	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1300	2,032,500.00	Client	Buy
09:21:20	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1300	(2,032,500.00)	Sub-Account	Sell
09:21:25	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.1300	406,500.00	Client	Buy
09:21:25	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.1300	(406,500.00)	Sub-Account	Sell
09:21:35	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1170	(2,029,250.00)	Member	Sell
09:25:09	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1170	2,029,250.00	Member	Buy
09:40:43	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.0889	4,044,450.00	Client	Buy
09:55:00	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	8.1250	(56,875.00)	Client	Sell
09:55:00	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	8.1250	56,875.00	Client	Buy
09:58:23	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.1250	(24,375.00)	Client	Sell
09:58:23	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.1250	24,375.00	Client	Buy
10:25:09	\$ / R 14-Sep-09	Currency Future	1	1,000	160	160,000	8.1090	1,297,440.00	Member	Buy
10:25:09	\$ / R 14-Sep-09	Currency Future	1	1,000	160	160,000	8.1090	(1,297,440.00)	Client	Sell
10:39:40	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	8.2500	1,650,000.00	Member	Buy
10:46:47	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	8.2500	(1,650,000.00)	Member	Sell
10:48:41	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1251	(40,625.50)	Sub-Account	Sell
10:48:41	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1251	40,625.50	Client	Buy
10:48:50	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.1250	(48,750.00)	Sub-Account	Sell
10:48:50	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.1250	48,750.00	Client	Buy
10:50:38	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1100	(8,110.00)	Sub-Account	Sell
10:50:38	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1100	8,110.00	Client	Buy
10:51:00	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1051	(81,051.00)	Sub-Account	Sell
10:51:00	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1051	40,525.50	Client	Buy
10:51:00	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1051	(40,525.50)	Sub-Account	Sell
10:51:00	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1051	81,051.00	Client	Buy
10:51:28	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1050	(8,105.00)	Sub-Account	Sell
10:51:28	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1050	8,105.00	Client	Buy
10:54:45	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1000	8,100.00	Member	Buy
10:55:29	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1000	(8,100.00)	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
11:00:40	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.0528	1,610,560.00	Member	Buy
11:09:38	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	8.1893	(1,637,860.00)	Member	Sell
11:36:21	\$ / R 14-Sep-09	Currency Future	1	1,000	121	121,000	7.8985	(955,718.50)	Client	Sell
11:36:21	\$ / R 14-Sep-09	Currency Future	1	1,000	121	121,000	7.8985	955,718.50	Member	Buy
11:49:55	\$ / R 14-Sep-09	Currency Future	1	1,000	3,000	3,000,000	8.1164	24,349,200.00	Client	Buy
11:57:38	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	8.1893	1,637,860.00	Client	Buy
11:58:23	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.0528	(1,610,560.00)	Client	Sell
12:09:12	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1241	(40,620.50)	Client	Sell
12:09:12	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1241	40,620.50	Sub-Account	Buy
12:23:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1271	40,635.50	Client	Buy
12:23:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1271	(40,635.50)	Client	Sell
12:24:01	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1271	(8,127.10)	Client	Sell
12:24:01	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1271	8,127.10	Sub-Account	Buy
12:40:15	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1270	812,700.00	Client	Buy
12:40:15	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1270	(812,700.00)	Client	Sell
12:40:58	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.1270	(24,381.00)	Client	Sell
12:40:58	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.1270	24,381.00	Client	Buy
12:58:46	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1401	(8,140.10)	Client	Sell
12:58:46	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1401	8,140.10	Client	Buy
13:28:16	\$ / R 14-Sep-09	Currency Future	1	1,000	39	39,000	8.1401	317,463.90	Client	Buy
13:28:16	\$ / R 14-Sep-09	Currency Future	1	1,000	39	39,000	8.1401	(317,463.90)	Client	Sell
13:30:45	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.1399	488,394.00	Client	Buy
13:30:45	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.1399	(488,394.00)	Sub-Account	Sell
14:14:22	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1324	(8,132.40)	Sub-Account	Sell
14:14:22	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1324	8,132.40	Client	Buy
14:40:59	\$ / R 14-Sep-09	Currency Future	1	1,000	91	91,000	8.1270	(739,557.00)	Sub-Account	Sell
14:40:59	\$ / R 14-Sep-09	Currency Future	1	1,000	91	91,000	8.1270	739,557.00	Client	Buy
14:42:11	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.1250	(1,625,000.00)	Sub-Account	Sell
14:42:11	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.1250	1,625,000.00	Client	Buy
15:02:25	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	8.2420	1,071,460.00	Member	Buy
15:19:19	\$ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	8.4183	(16,836.60)	Sub-Account	Sell
15:19:19	\$ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	8.4183	16,836.60	Client	Buy
15:23:26	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.2470	82,470.00	Member	Buy
15:26:21	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	8.2420	(1,071,460.00)	Client	Sell
15:29:12	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1200	121,800.00	Sub-Account	Buy
15:29:12	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1200	(121,800.00)	Client	Sell
15:29:56	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.1300	48,780.00	Sub-Account	Buy
15:29:56	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.1300	(48,780.00)	Client	Sell
15:53:46	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.2470	(82,470.00)	Member	Sell
15:54:58	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	8.2256	(493,536.00)	Client	Sell
15:54:58	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	8.2256	493,536.00	Sub-Account	Buy
15:57:30	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1000	(121,500.00)	Client	Sell
15:57:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1000	(40,500.00)	Client	Sell
15:57:30	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1000	121,500.00	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
15:57:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1000	40,500.00	Client	Buy
16:29:26	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1250	(121,875.00)	Client	Sell
16:29:26	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1250	121,875.00	Client	Buy
16:57:37	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1300	(8,130,000.00)	Client	Sell
16:57:37	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1300	8,130,000.00	Client	Buy
Total for \$ / R Currency Future			40		6,734	6,734,000		54,691,904.60		
12:36:19	£ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	13.5876	54,350.40	Client	Buy
12:36:19	£ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	13.5876	(54,350.40)	Sub-Account	Sell
Total for £ / R Currency Future			1		4	4,000		54,350.40		
10:58:59	€ / R 14-Sep-09	Currency Future	1	1,000	6,500	6,500,000	11.3246	(73,609,900.00)	Member	Sell
11:49:24	€ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	11.3485	(170,227.50)	Member	Sell
11:57:10	€ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	11.3485	170,227.50	Client	Buy
11:58:47	€ / R 14-Sep-09	Currency Future	1	1,000	6,500	6,500,000	11.3246	73,609,900.00	Client	Buy
13:51:06	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.3200	(11,320.00)	Sub-Account	Sell
13:51:06	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.3200	11,320.00	Client	Buy
13:55:16	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	118.0000	(11,800,000.00)	Member	Sell
14:05:24	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	118.0000	11,800,000.00	Member	Buy
Total for € / R Currency Future			4		6,616	6,616,000		85,591,447.50		
Grand Total for all Instruments			45		13,354	13,354,000		140,337,702.50		