



Currency Futures Matched Trades

Report for 28/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:03:30	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9760	398,800.00	Client	Buy
09:03:30	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9760	(398,800.00)	Sub-Account	Sell
09:03:38	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.8380	62,704.00	Client	Buy
09:03:38	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.8380	(62,704.00)	Sub-Account	Sell
09:05:27	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8300	(39,150.00)	Sub-Account	Sell
09:05:27	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8300	39,150.00	Client	Buy
09:07:27	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.9710	31,884.00	Client	Buy
09:07:27	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.9710	(31,884.00)	Sub-Account	Sell
09:10:31	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8250	(1,956,250.00)	Member	Sell
09:10:48	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8250	1,956,250.00	Member	Buy
09:12:07	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9705	23,911.50	Client	Buy
09:12:07	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9705	(23,911.50)	Sub-Account	Sell
09:14:31	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8050	7,805.00	Client	Buy
09:14:31	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8050	(7,805.00)	Client	Sell
09:15:28	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8350	1,958,750.00	Client	Buy
09:15:28	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8350	(1,958,750.00)	Member	Sell
09:21:13	\$ / R 14-Sep-09	Currency Future	1	1,000	73	73,000	7.8150	570,495.00	Member	Buy
09:21:13	\$ / R 14-Sep-09	Currency Future	1	1,000	73	73,000	7.8150	(570,495.00)	Client	Sell
09:21:39	\$ / R 14-Sep-09	Currency Future	1	1,000	174	174,000	7.8000	(1,357,200.00)	Client	Sell
09:21:39	\$ / R 14-Sep-09	Currency Future	1	1,000	174	174,000	7.8000	1,357,200.00	Member	Buy
09:22:49	\$ / R 14-Sep-09	Currency Future	1	1,000	19	19,000	7.8050	(148,295.00)	Sub-Account	Sell
09:22:49	\$ / R 14-Sep-09	Currency Future	1	1,000	19	19,000	7.8050	148,295.00	Client	Buy
09:30:25	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.9635	(3,981,750.00)	Member	Sell
09:35:55	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	8.1000	8,100.00	Client	Buy
09:35:55	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	8.1000	(8,100.00)	Sub-Account	Sell
09:42:09	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8409	(7,840.90)	Member	Sell
09:42:09	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8409	7,840.90	Client	Buy
09:44:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8000	39,000.00	Client	Buy
09:44:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8000	(39,000.00)	Sub-Account	Sell
09:47:46	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.9460	63,568.00	Client	Buy
09:47:46	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.9460	(63,568.00)	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
09:47:46	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9460	(7,946.00)	Sub-Account	Sell
09:47:46	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9460	(7,946.00)	Sub-Account	Sell
09:47:46	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9460	7,946.00	Client	Buy
09:47:46	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9460	7,946.00	Client	Buy
09:49:56	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.9635	3,981,750.00	Client	Buy
09:57:43	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.7940	7,794,000.00	Member	Buy
10:00:04	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9437	(794,370.00)	Member	Sell
10:13:37	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.7940	(7,794,000.00)	Client	Sell
10:22:10	\$ / R 14-Sep-09	Currency Future	1	1,000	5,000	5,000,000	7.7854	38,927,000.00	Member	Buy
10:40:18	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9585	(159,170.00)	Member	Sell
10:40:34	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9585	159,170.00	Member	Buy
11:04:45	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8134	156,268.00	Member	Buy
11:59:33	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8280	15,656.00	Sub-Account	Buy
11:59:33	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8280	(15,656.00)	Client	Sell
12:00:23	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8134	(156,268.00)	Client	Sell
12:00:51	\$ / R 14-Sep-09	Currency Future	1	1,000	5,000	5,000,000	7.7854	(38,927,000.00)	Client	Sell
12:01:14	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9437	794,370.00	Client	Buy
12:02:58	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8280	31,312.00	Sub-Account	Buy
12:02:58	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8280	(31,312.00)	Client	Sell
12:09:15	\$ / R 14-Sep-09	Currency Future	1	1,000	44	44,000	7.8280	(344,432.00)	Client	Sell
12:09:15	\$ / R 14-Sep-09	Currency Future	1	1,000	44	44,000	7.8280	344,432.00	Sub-Account	Buy
13:45:18	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8815	31,526.00	Member	Buy
13:46:19	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8815	(31,526.00)	Client	Sell
13:46:40	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.1817	(40,908.50)	Sub-Account	Sell
13:46:40	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.1817	40,908.50	Client	Buy
14:03:56	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8795	(78,795.00)	Client	Sell
14:03:56	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8795	78,795.00	Sub-Account	Buy
14:09:06	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9136	(79,136.00)	Sub-Account	Sell
14:09:06	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9136	79,136.00	Client	Buy
14:15:34	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8932	(7,893,200.00)	Member	Sell
14:31:54	\$ / R 14-Sep-09	Currency Future	1	1,000	8,407	8,407,000	7.8600	66,079,020.00	Member	Buy
14:36:49	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8932	7,893,200.00	Client	Buy
14:38:33	\$ / R 14-Sep-09	Currency Future	1	1,000	8,407	8,407,000	7.8600	(66,079,020.00)	Member	Sell
14:44:03	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.0528	(16,105.60)	Sub-Account	Sell
14:44:03	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.0528	16,105.60	Client	Buy
14:45:29	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0528	(8,052.80)	Sub-Account	Sell
14:45:29	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0528	8,052.80	Client	Buy
14:47:08	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.0528	16,105.60	Client	Buy
14:47:08	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.0528	(16,105.60)	Sub-Account	Sell
14:54:43	\$ / R 14-Sep-09	Currency Future	1	1,000	8,407	8,407,000	7.8600	(66,079,020.00)	Member	Sell
14:55:11	\$ / R 14-Sep-09	Currency Future	1	1,000	8,407	8,407,000	7.8600	(66,079,020.00)	Member	Sell
14:57:50	\$ / R 14-Sep-09	Currency Future	1	1,000	8,407	8,407,000	7.8600	66,079,020.00	Member	Buy
14:58:11	\$ / R 14-Sep-09	Currency Future	1	1,000	8,407	8,407,000	7.8600	66,079,020.00	Member	Buy
15:27:04	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.9200	(23,760.00)	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
15:27:04	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.9200	23,760.00	Client	Buy
15:27:58	\$ / R 14-Sep-09	Currency Future	1	1,000	260	260,000	7.9330	(2,062,580.00)	Member	Sell
15:29:02	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0838	(8,083.80)	Sub-Account	Sell
15:29:02	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0838	8,083.80	Client	Buy
15:31:42	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9300	39,650.00	Sub-Account	Buy
15:31:42	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9300	(39,650.00)	Client	Sell
15:37:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9300	(39,650.00)	Sub-Account	Sell
15:37:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9300	39,650.00	Sub-Account	Buy
15:40:26	\$ / R 14-Sep-09	Currency Future	1	1,000	42	42,000	7.9150	332,430.00	Client	Buy
15:40:26	\$ / R 14-Sep-09	Currency Future	1	1,000	42	42,000	7.9150	(332,430.00)	Client	Sell
15:40:26	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.9210	63,368.00	Client	Buy
15:40:26	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.9210	(63,368.00)	Client	Sell
15:41:14	\$ / R 14-Sep-09	Currency Future	1	1,000	260	260,000	7.9330	2,062,580.00	Client	Buy
15:41:42	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.9150	63,320.00	Client	Buy
15:41:42	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.9150	(63,320.00)	Sub-Account	Sell
15:42:37	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9100	(395,500.00)	Member	Sell
15:43:22	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9100	395,500.00	Member	Buy
16:02:13	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9100	395,500.00	Member	Buy
16:02:42	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9100	395,500.00	Member	Buy
16:10:51	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9100	(395,500.00)	Member	Sell
16:11:13	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9100	(395,500.00)	Member	Sell
16:11:52	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9000	(395,000.00)	Client	Sell
16:11:52	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9000	395,000.00	Member	Buy
16:15:35	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9223	(7,922.30)	Sub-Account	Sell
16:15:35	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9223	7,922.30	Sub-Account	Buy
16:44:25	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.9400	71,460.00	Client	Buy
16:44:25	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.9400	(71,460.00)	Client	Sell
16:47:17	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9470	79,470.00	Client	Buy
16:47:17	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9470	(79,470.00)	Client	Sell
16:47:20	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	154.0300	(1,078,210.00)	Member	Sell
16:49:06	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	154.0300	1,078,210.00	Member	Buy
16:49:40	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.9470	47,682.00	Client	Buy
16:49:40	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.9470	(47,682.00)	Client	Sell
16:54:39	\$ / R 14-Sep-09	Currency Future	1	1,000	54	54,000	7.9470	429,138.00	Client	Buy
16:54:39	\$ / R 14-Sep-09	Currency Future	1	1,000	54	54,000	7.9470	(429,138.00)	Sub-Account	Sell
16:58:27	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9450	(31,780.00)	Sub-Account	Sell
16:58:27	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9450	31,780.00	Client	Buy
Total for \$ / R Currency Future			56		34,422	34,422,000		271,254,497.00		
13:00:35	£ / R 14-Sep-09	Currency Future	1	1,000	4,120	4,120,000	12.9215	53,236,580.00	Member	Buy
13:01:02	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	12.9850	(259,700.00)	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
13:03:47	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	12.9850	259,700.00	Client	Buy
13:15:34	£ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	12.9575	12,957,500.00	Member	Buy
13:21:49	£ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	13.4444	(13,444.40)	Sub-Account	Sell
13:21:49	£ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	13.4444	13,444.40	Client	Buy
13:37:29	£ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	13.0375	(91,262.50)	Sub-Account	Sell
13:37:29	£ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	13.0375	91,262.50	Client	Buy
13:49:40	£ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	12.9575	(12,957,500.00)	Client	Sell
14:39:04	£ / R 14-Sep-09	Currency Future	1	1,000	4,120	4,120,000	12.9215	(53,236,580.00)	Member	Sell
15:08:34	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	13.1963	(263,926.00)	Member	Sell
15:20:20	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	13.1963	263,926.00	Member	Buy
Total for £ / R Currency Future			6		5,168	5,168,000		66,822,412.90		
10:17:42	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.1645	55,822.50	Client	Buy
10:17:42	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.1645	(55,822.50)	Sub-Account	Sell
13:05:17	€ / R 14-Sep-09	Currency Future	1	1,000	1,868	1,868,000	11.1875	20,898,250.00	Member	Buy
13:23:02	€ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	11.5594	(11,559.40)	Client	Sell
13:23:02	€ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	11.5594	11,559.40	Sub-Account	Buy
13:31:47	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.2000	112,000.00	Member	Buy
13:32:42	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.2000	(112,000.00)	Client	Sell
13:37:30	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.2240	112,240.00	Member	Buy
13:37:37	€ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	11.2200	224,400.00	Sub-Account	Buy
13:37:37	€ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	11.2200	(224,400.00)	Client	Sell
13:37:57	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.2240	(112,240.00)	Client	Sell
14:46:13	€ / R 14-Sep-09	Currency Future	1	1,000	141	141,000	11.2500	(1,586,250.00)	Member	Sell
14:46:13	€ / R 14-Sep-09	Currency Future	1	1,000	141	141,000	11.2500	1,586,250.00	Client	Buy
14:46:35	€ / R 14-Sep-09	Currency Future	1	1,000	278	278,000	11.2500	(3,127,500.00)	Member	Sell
14:46:35	€ / R 14-Sep-09	Currency Future	1	1,000	278	278,000	11.2500	3,127,500.00	Client	Buy
14:46:55	€ / R 14-Sep-09	Currency Future	1	1,000	155	155,000	11.2500	(1,743,750.00)	Member	Sell
14:46:55	€ / R 14-Sep-09	Currency Future	1	1,000	155	155,000	11.2500	1,743,750.00	Client	Buy
14:48:22	€ / R 14-Sep-09	Currency Future	1	1,000	1,868	1,868,000	11.1875	(20,898,250.00)	Member	Sell
16:05:02	€ / R 14-Sep-09	Currency Future	1	1,000	220	220,000	11.2440	(2,473,680.00)	Member	Sell
16:24:04	€ / R 14-Sep-09	Currency Future	1	1,000	220	220,000	11.2440	2,473,680.00	Client	Buy
Total for € / R Currency Future			10		2,708	2,708,000		30,345,451.90		
10:01:53	ZAAD 14-Dec-09	Currency Future	1	1,000	9	9,000	6.5545	(58,990.50)	Sub-Account	Sell
10:01:53	ZAAD 14-Dec-09	Currency Future	1	1,000	9	9,000	6.5545	58,990.50	Client	Buy
11:20:10	ZAAD 14-Sep-09	Currency Future	1	1,000	55,600	55,600,000	6.4575	359,037,000.00	Member	Buy
12:02:50	ZAAD 14-Sep-09	Currency Future	1	1,000	55,600	55,600,000	6.4575	(359,037,000.00)	Client	Sell
16:21:16	ZAAD 14-Sep-09	Currency Future	1	1,000	50	50,000	6.5320	326,600.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
16:24:28	ZAAD 14-Sep-09	Currency Future	1	1,000	50	50,000	6.5320	(326,600.00)	Client	Sell
Total for ZAAD Currency Future			3		55,659	55,659,000		359,422,590.50		
Grand Total for all Instruments			75		97,957	97,957,000		727,844,952.30		