



Currency Futures Matched Trades

Report for 30/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:06:11	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	8.2000	8,200.00	Client	Buy
09:06:11	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	8.2000	(8,200.00)	Sub-Account	Sell
10:00:57	\$ / R 14-Sep-09	Currency Future	1	1,000	46	46,000	7.9100	363,860.00	Member	Buy
10:00:57	\$ / R 14-Sep-09	Currency Future	1	1,000	46	46,000	7.9100	(363,860.00)	Client	Sell
10:03:20	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	8.0830	(121,245.00)	Sub-Account	Sell
10:03:20	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	8.0830	121,245.00	Client	Buy
10:25:10	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	8.0665	(322,660.00)	Member	Sell
10:27:32	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	8.0665	322,660.00	Client	Buy
10:56:32	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9000	7,900.00	Client	Buy
10:56:32	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9000	(7,900.00)	Client	Sell
10:56:41	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8910	(39,455.00)	Client	Sell
10:56:41	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8910	39,455.00	Sub-Account	Buy
11:10:03	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9000	79,000.00	Sub-Account	Buy
11:10:03	\$ / R 14-Sep-09	Currency Future	1	1,000	29	29,000	7.9000	229,100.00	Sub-Account	Buy
11:10:03	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9000	(79,000.00)	Client	Sell
11:10:03	\$ / R 14-Sep-09	Currency Future	1	1,000	29	29,000	7.9000	(229,100.00)	Client	Sell
11:20:02	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8910	157,820.00	Member	Buy
11:20:34	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8910	(157,820.00)	Member	Sell
11:55:36	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0275	24,082.50	Sub-Account	Buy
11:55:36	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0275	(24,082.50)	Client	Sell
11:56:02	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0275	24,082.50	Sub-Account	Buy
11:56:02	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0275	(24,082.50)	Client	Sell
11:57:58	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.9200	(23,760.00)	Member	Sell
11:58:28	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.9200	23,760.00	Client	Buy
12:09:44	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	7.8845	(55,191.50)	Client	Sell
12:09:44	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	7.8845	55,191.50	Sub-Account	Buy
12:11:12	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0510	(24,153.00)	Sub-Account	Sell
12:11:12	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0510	24,153.00	Client	Buy
12:12:14	\$ / R 14-Sep-09	Currency Future	1	1,000	39	39,000	7.8910	307,749.00	Member	Buy
12:13:24	\$ / R 14-Sep-09	Currency Future	1	1,000	39	39,000	7.8910	(307,749.00)	Client	Sell
12:13:33	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	7.8870	(276,045.00)	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
12:13:33	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	7.8870	276,045.00	Sub-Account	Buy
12:15:05	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.9180	7,918,000.00	Member	Buy
12:17:03	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0275	(24,082.50)	Member	Sell
12:17:03	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0275	24,082.50	Client	Buy
12:18:09	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0510	(24,153.00)	Client	Sell
12:18:09	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0510	24,153.00	Member	Buy
12:24:23	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8970	(15,794.00)	Member	Sell
12:24:42	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.8940	(63,152.00)	Member	Sell
12:31:59	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8970	15,794.00	Client	Buy
12:32:05	\$ / R 14-Sep-09	Currency Future	1	1,000	260	260,000	7.8603	2,043,678.00	Member	Buy
12:32:13	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.8940	63,152.00	Client	Buy
12:35:37	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0310	72,279.00	Client	Buy
12:35:37	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0310	(72,279.00)	Sub-Account	Sell
12:35:38	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.8610	(117,915.00)	Client	Sell
12:35:38	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.8610	117,915.00	Sub-Account	Buy
12:37:36	\$ / R 14-Sep-09	Currency Future	1	1,000	260	260,000	7.8603	(2,043,678.00)	Client	Sell
14:11:15	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8900	(39,450.00)	Client	Sell
14:11:15	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8900	39,450.00	Sub-Account	Buy
14:24:46	\$ / R 14-Sep-09	Currency Future	1	1,000	375	375,000	7.8840	2,956,500.00	Member	Buy
14:35:46	\$ / R 14-Sep-09	Currency Future	1	1,000	375	375,000	7.8840	(2,956,500.00)	Client	Sell
14:45:10	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.9180	(7,918,000.00)	Client	Sell
14:55:21	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.0160	32,064.00	Client	Buy
14:55:21	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.0160	(32,064.00)	Sub-Account	Sell
14:57:12	\$ / R 14-Sep-09	Currency Future	1	1,000	2,600	2,600,000	7.8483	20,405,580.00	Member	Buy
15:06:33	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	8.0130	(64,104.00)	Sub-Account	Sell
15:06:33	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	8.0130	64,104.00	Client	Buy
15:21:08	\$ / R 14-Sep-09	Currency Future	1	1,000	2,600	2,600,000	7.8483	(20,405,580.00)	Client	Sell
16:08:12	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0230	(401,150.00)	Sub-Account	Sell
16:08:12	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0230	401,150.00	Client	Buy
16:19:05	\$ / R 14-Sep-09	Currency Future	1	1,000	33	33,000	7.8820	260,106.00	Client	Buy
16:19:05	\$ / R 14-Sep-09	Currency Future	1	1,000	33	33,000	7.8820	(260,106.00)	Sub-Account	Sell
Total for \$ / R Currency Future			31		4,635	4,635,000		36,502,311.00		

11:34:40	£ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	13.0150	117,135.00	Member	Buy
11:35:20	£ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	13.0150	(117,135.00)	Member	Sell
16:51:43	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	12.9520	259,040.00	Sub-Account	Buy
16:51:43	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	12.9520	(259,040.00)	Client	Sell
Total for £ / R Currency Future			2		29	29,000		376,175.00		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:20:25	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.3400	(34,020.00)	Sub-Account	Sell
09:20:25	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.3400	34,020.00	Client	Buy
14:53:34	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.0700	110,700.00	Client	Buy
14:53:34	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.0700	(110,700.00)	Sub-Account	Sell
14:53:34	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.2700	22,540.00	Client	Buy
14:53:34	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.2700	(22,540.00)	Sub-Account	Sell
17:07:12	€ / R 15-Mar-10	Currency Future	1	1,000	13,636	13,636,000	910.0000	(12,408,760,000.00)	Member	Sell
17:07:45	€ / R 15-Mar-10	Currency Future	1	1,000	13,636	13,636,000	377.0000	5,140,772,000.00	Member	Buy
17:11:25	€ / R 15-Mar-10	Currency Future	1	1,000	13,636	13,636,000	910.0000	12,408,760,000.00	Member	Buy
17:11:53	€ / R 15-Mar-10	Currency Future	1	1,000	13,636	13,636,000	377.0000	(5,140,772,000.00)	Member	Sell
Total for € / R Currency Future			5		27,287	27,287,000		17,549,699,260.00		
Grand Total for all Instruments			38		31,951	31,951,000		17,586,577,746.00		