



Currency Futures Matched Trades

Report for 03/08/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:10:52	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.8675	62,940.00	Client	Buy
09:10:52	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.8675	(62,940.00)	Sub-Account	Sell
09:10:58	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.1370	(40,685.00)	Sub-Account	Sell
09:10:58	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.1370	40,685.00	Client	Buy
09:12:24	\$ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	8.0960	80,960.00	Sub-Account	Buy
09:12:24	\$ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	8.0960	(80,960.00)	Client	Sell
09:12:46	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8399	156,798.00	Member	Buy
09:13:36	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8399	(156,798.00)	Client	Sell
09:20:13	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8550	15,710.00	Client	Buy
09:20:13	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8550	(15,710.00)	Sub-Account	Sell
09:20:14	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9900	(159,800.00)	Sub-Account	Sell
09:20:14	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9900	159,800.00	Client	Buy
09:26:59	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8200	391,000.00	Member	Buy
09:26:59	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8200	(391,000.00)	Client	Sell
09:28:30	\$ / R 14-Sep-09	Currency Future	1	1,000	305	305,000	7.8274	2,387,357.00	Member	Buy
09:30:20	\$ / R 15-Mar-10	Currency Future	1	1,000	19	19,000	8.0845	153,605.50	Sub-Account	Buy
09:30:20	\$ / R 15-Mar-10	Currency Future	1	1,000	19	19,000	8.0845	(153,605.50)	Client	Sell
09:39:42	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8310	391,550.00	Member	Buy
09:39:42	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8310	(391,550.00)	Client	Sell
09:41:49	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9930	159,860.00	Client	Buy
09:41:49	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9930	(159,860.00)	Sub-Account	Sell
09:47:17	\$ / R 14-Sep-09	Currency Future	1	1,000	305	305,000	7.8274	(2,387,357.00)	Member	Sell
09:48:16	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.9800	31,920.00	Client	Buy
09:48:16	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.9800	(31,920.00)	Sub-Account	Sell
09:49:37	\$ / R 14-Sep-09	Currency Future	1	1,000	305	305,000	7.8174	(2,384,307.00)	Client	Sell
09:49:37	\$ / R 14-Sep-09	Currency Future	1	1,000	305	305,000	7.8174	2,384,307.00	Member	Buy
09:58:03	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	8.1080	810,800.00	Client	Buy
09:58:03	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	8.1080	(810,800.00)	Sub-Account	Sell
10:02:44	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.9720	135,524.00	Client	Buy
10:02:44	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.9720	(135,524.00)	Sub-Account	Sell
10:09:41	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	7.8350	54,845.00	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
10:09:41	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	7.8350	(54,845.00)	Sub-Account	Sell
10:16:07	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8300	78,300.00	Client	Buy
10:16:07	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8300	(78,300.00)	Sub-Account	Sell
10:25:48	\$ / R 14-Sep-09	Currency Future	1	1,000	19	19,000	7.8115	148,418.50	Member	Buy
10:26:30	\$ / R 14-Sep-09	Currency Future	1	1,000	19	19,000	7.8115	(148,418.50)	Member	Sell
10:29:03	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8130	7,813.00	Member	Buy
10:29:23	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8130	(7,813.00)	Member	Sell
10:42:53	\$ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	7.9500	(596,250.00)	Sub-Account	Sell
10:42:53	\$ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	7.9500	596,250.00	Client	Buy
10:44:02	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8100	31,240.00	Client	Buy
10:44:02	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8100	(31,240.00)	Sub-Account	Sell
10:46:11	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.9435	(15,887.00)	Sub-Account	Sell
10:46:11	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.9435	15,887.00	Client	Buy
10:51:49	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.9440	(135,048.00)	Sub-Account	Sell
10:51:49	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.9440	135,048.00	Client	Buy
10:54:03	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.7901	(38,950.50)	Client	Sell
10:54:03	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7900	77,900.00	Client	Buy
10:54:03	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7900	(77,900.00)	Client	Sell
10:54:03	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.7901	38,950.50	Client	Buy
10:54:03	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	7.7840	(272,440.00)	Client	Sell
10:54:03	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	7.7840	272,440.00	Sub-Account	Buy
10:56:07	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.9420	(135,014.00)	Member	Sell
10:57:53	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.9420	135,014.00	Member	Buy
11:35:42	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8989	15,797.80	Client	Buy
11:35:42	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8989	(15,797.80)	Client	Sell
11:44:05	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	7.8050	273,175.00	Client	Buy
11:44:05	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	7.8050	(273,175.00)	Client	Sell
11:52:19	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8085	78,085.00	Member	Buy
12:05:26	\$ / R 14-Sep-09	Currency Future	1	1,000	1,900	1,900,000	7.8278	(14,872,820.00)	Member	Sell
12:31:40	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8085	(78,085.00)	Member	Sell
13:22:18	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.7865	23,359.50	Member	Buy
13:24:15	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.7865	(23,359.50)	Member	Sell
13:36:58	\$ / R 14-Sep-09	Currency Future	1	1,000	7,800	7,800,000	7.7808	60,690,240.00	Member	Buy
14:59:12	\$ / R 14-Sep-09	Currency Future	1	1,000	5,500	5,500,000	7.8600	43,230,000.00	Client	Buy
14:59:12	\$ / R 14-Sep-09	Currency Future	1	1,000	5,500	5,500,000	7.8600	(43,230,000.00)	Member	Sell
15:04:18	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8020	39,010.00	Client	Buy
15:04:18	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8020	(39,010.00)	Client	Sell
15:37:31	\$ / R 14-Sep-09	Currency Future	1	1,000	1,900	1,900,000	7.8278	14,872,820.00	Client	Buy
15:37:52	\$ / R 14-Sep-09	Currency Future	1	1,000	7,800	7,800,000	7.7808	(60,690,240.00)	Client	Sell
15:38:12	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9450	(158,900.00)	Sub-Account	Sell
15:38:12	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9450	158,900.00	Client	Buy
15:38:25	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8020	39,010.00	Client	Buy
15:38:25	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8020	(39,010.00)	Client	Sell
15:38:48	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8020	(31,208.00)	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
15:38:48	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8020	31,208.00	Client	Buy
15:38:55	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8000	15,600.00	Client	Buy
15:38:55	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8000	(15,600.00)	Sub-Account	Sell
15:40:02	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8150	(390,750.00)	Sub-Account	Sell
15:40:02	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8150	390,750.00	Client	Buy
15:43:26	\$ / R 14-Sep-09	Currency Future	1	1,000	475	475,000	7.8085	(3,709,037.50)	Member	Sell
15:47:35	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8285	(31,314.00)	Member	Sell
16:05:09	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8190	390,950.00	Client	Buy
16:05:09	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8190	(390,950.00)	Sub-Account	Sell
16:05:15	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	7.8090	234,270.00	Client	Buy
16:05:15	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	7.8090	(234,270.00)	Sub-Account	Sell
16:14:54	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9410	79,410.00	Client	Buy
16:14:54	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9400	(79,400.00)	Sub-Account	Sell
16:14:54	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9400	79,400.00	Client	Buy
16:14:54	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9410	(79,410.00)	Sub-Account	Sell
16:15:44	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8000	(780,000.00)	Sub-Account	Sell
16:15:44	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8000	780,000.00	Client	Buy
16:16:22	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	7.9325	(95,190.00)	Sub-Account	Sell
16:16:22	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	7.9325	95,190.00	Client	Buy
16:17:13	\$ / R 14-Sep-09	Currency Future	1	1,000	475	475,000	7.8085	3,709,037.50	Client	Buy
16:21:32	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8075	15,615.00	Client	Buy
16:21:32	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8075	(15,615.00)	Sub-Account	Sell
16:24:29	\$ / R 14-Sep-09	Currency Future	1	1,000	65	65,000	7.8109	(507,708.50)	Member	Sell
16:24:40	\$ / R 15-Mar-10	Currency Future	1	1,000	500	500,000	8.0587	(4,029,350.00)	Member	Sell
16:27:19	\$ / R 14-Sep-09	Currency Future	1	1,000	65	65,000	7.8109	507,708.50	Client	Buy
16:27:44	\$ / R 15-Mar-10	Currency Future	1	1,000	500	500,000	8.0587	4,029,350.00	Client	Buy
16:30:15	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7974	(7,797.40)	Member	Sell
16:30:29	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7974	7,797.40	Client	Buy
16:31:34	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.7975	(23,392.50)	Sub-Account	Sell
16:31:34	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.7975	23,392.50	Client	Buy
16:53:51	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.7863	389,315.00	Member	Buy
16:54:04	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.7888	389,440.00	Member	Buy
16:55:20	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8285	31,314.00	Client	Buy
16:56:28	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.7863	(389,315.00)	Client	Sell
16:56:50	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.7888	(389,440.00)	Client	Sell
Total for \$ / R Currency Future			55		17,835	17,835,000		139,575,067.70		

11:49:32	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.1265	(52,506.00)	Client	Sell
11:49:32	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.1265	52,506.00	Sub-Account	Buy
13:22:24	£ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	13.1075	91,752.50	Member	Buy
13:23:54	£ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	13.1075	(91,752.50)	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
14:56:54	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.1420	(52,568.00)	Client	Sell
14:56:54	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.1420	52,568.00	Sub-Account	Buy
15:49:30	£ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	13.4135	53,654.00	Client	Buy
15:49:30	£ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	13.4135	(53,654.00)	Sub-Account	Sell
Total for £ / R Currency Future			4		19	19,000		250,480.50		
09:25:17	€ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	11.5090	115,090.00	Sub-Account	Buy
09:25:17	€ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	11.5090	(115,090.00)	Client	Sell
09:30:21	€ / R 15-Mar-10	Currency Future	1	1,000	23	23,000	11.5020	(264,546.00)	Client	Sell
09:30:21	€ / R 15-Mar-10	Currency Future	1	1,000	23	23,000	11.5020	264,546.00	Sub-Account	Buy
15:37:18	€ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	11.1900	(89,520.00)	Client	Sell
15:37:18	€ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	11.1900	89,520.00	Client	Buy
15:38:12	€ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	11.2065	78,445.50	Client	Buy
15:38:12	€ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	11.2065	(78,445.50)	Sub-Account	Sell
Total for € / R Currency Future			4		48	48,000		547,601.50		
Grand Total for all Instruments			63		17,902	17,902,000		140,373,149.70		