



Currency Futures Matched Trades

Report for 04/08/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:04:46	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	8.0765	8,076.50	Sub-Account	Buy
09:04:46	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	8.0765	(8,076.50)	Client	Sell
09:10:12	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	7.8300	109,620.00	Client	Buy
09:10:12	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	7.8300	(109,620.00)	Client	Sell
09:10:12	\$ / R 14-Sep-09	Currency Future	1	1,000	36	36,000	7.8300	281,880.00	Client	Buy
09:10:12	\$ / R 14-Sep-09	Currency Future	1	1,000	36	36,000	7.8300	(281,880.00)	Client	Sell
09:12:58	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.9600	135,320.00	Client	Buy
09:12:58	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.9600	(135,320.00)	Client	Sell
09:20:33	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.8300	46,980.00	Sub-Account	Buy
09:20:33	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.8300	(46,980.00)	Client	Sell
09:40:43	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8850	(7,885.00)	Member	Sell
09:41:40	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8850	7,885.00	Client	Buy
09:41:50	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8857	(788,570.00)	Member	Sell
09:51:35	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8910	(78,910.00)	Sub-Account	Sell
09:51:35	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8910	78,910.00	Client	Buy
10:13:27	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8955	(78,955.00)	Client	Sell
10:13:27	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.8955	71,059.50	Sub-Account	Buy
10:13:27	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.8955	(71,059.50)	Client	Sell
10:13:27	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8955	78,955.00	Sub-Account	Buy
10:18:54	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8744	393,720.00	Member	Buy
10:24:12	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	8.0050	(48,030.00)	Client	Sell
10:24:12	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	8.0050	48,030.00	Sub-Account	Buy
10:47:03	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8761	(7,876,100.00)	Member	Sell
10:50:47	\$ / R 14-Sep-09	Currency Future	1	1,000	800	800,000	7.7859	6,228,720.00	Member	Buy
10:56:30	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8744	(393,720.00)	Client	Sell
10:58:26	\$ / R 14-Sep-09	Currency Future	1	1,000	800	800,000	7.7859	(6,228,720.00)	Client	Sell
11:24:58	\$ / R 14-Sep-09	Currency Future	1	1,000	226	226,000	7.8625	1,776,925.00	Member	Buy
11:24:58	\$ / R 14-Sep-09	Currency Future	1	1,000	226	226,000	7.8625	(1,776,925.00)	Client	Sell
12:55:59	\$ / R 14-Sep-09	Currency Future	1	1,000	195	195,000	7.9042	(1,541,319.00)	Member	Sell
12:56:11	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8900	394,500.00	Member	Buy
12:59:56	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8900	(394,500.00)	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
13:00:34	\$ / R 14-Sep-09	Currency Future	1	1,000	195	195,000	7.9042	1,541,319.00	Client	Buy
13:17:24	\$ / R 14-Sep-09	Currency Future	1	1,000	195	195,000	7.9042	1,541,319.00	Client	Buy
13:17:24	\$ / R 14-Sep-09	Currency Future	1	1,000	195	195,000	7.9042	(1,541,319.00)	Client	Sell
13:50:01	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8761	7,876,100.00	Client	Buy
14:27:07	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9000	39,500.00	Sub-Account	Buy
14:27:07	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9000	(39,500.00)	Client	Sell
14:59:54	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.9190	(158,380.00)	Client	Sell
14:59:54	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.9190	158,380.00	Sub-Account	Buy
15:03:46	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.0574	(4,028,700.00)	Member	Sell
15:05:28	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.0574	4,028,700.00	Client	Buy
15:19:25	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	8.0316	136,537.20	Member	Buy
15:21:28	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	8.0316	(136,537.20)	Client	Sell
15:25:03	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9000	15,800.00	Client	Buy
15:25:03	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9000	(15,800.00)	Client	Sell
15:35:10	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	7.9100	237,300.00	Sub-Account	Buy
15:35:10	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	7.9100	(237,300.00)	Client	Sell
16:05:15	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8860	31,544.00	Client	Buy
16:05:15	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8860	(31,544.00)	Client	Sell
16:10:10	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8857	788,570.00	Client	Buy
16:10:43	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.9015	(23,704.50)	Member	Sell
16:12:19	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.9015	23,704.50	Member	Buy
16:18:28	\$ / R 14-Sep-09	Currency Future	1	1,000	322	322,000	7.8770	2,536,394.00	Member	Buy
16:20:14	\$ / R 14-Sep-09	Currency Future	1	1,000	322	322,000	7.8770	(2,536,394.00)	Member	Sell
16:28:18	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	7.9000	55,300.00	Sub-Account	Buy
16:28:18	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	7.9000	(55,300.00)	Client	Sell
16:36:07	\$ / R 14-Sep-09	Currency Future	1	1,000	31	31,000	7.9050	245,055.00	Sub-Account	Buy
16:36:07	\$ / R 14-Sep-09	Currency Future	1	1,000	31	31,000	7.9050	(245,055.00)	Client	Sell
16:37:21	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9100	15,820.00	Sub-Account	Buy
16:37:21	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9100	(15,820.00)	Client	Sell
16:55:44	\$ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	78.0000	5,850,000.00	Client	Buy
16:55:44	\$ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	78.0000	(5,850,000.00)	Client	Sell
16:56:57	\$ / R 14-Dec-09	Currency Future	1	1,000	71	71,000	48.0000	3,408,000.00	Client	Buy
16:56:57	\$ / R 14-Dec-09	Currency Future	1	1,000	71	71,000	48.0000	(3,408,000.00)	Client	Sell
16:58:05	\$ / R 14-Dec-09	Currency Future	1	1,000	71	71,000	48.0000	(3,408,000.00)	Client	Sell
16:58:05	\$ / R 14-Dec-09	Currency Future	1	1,000	71	71,000	48.0000	3,408,000.00	Client	Buy
16:59:03	\$ / R 14-Dec-09	Currency Future	1	1,000	71	71,000	48.0000	(3,408,000.00)	Client	Sell
16:59:03	\$ / R 14-Dec-09	Currency Future	1	1,000	71	71,000	48.0000	3,408,000.00	Client	Buy
16:59:53	\$ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	16.0000	1,200,000.00	Client	Buy
16:59:53	\$ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	16.0000	(1,200,000.00)	Client	Sell
Total for \$ / R Currency Future			35		4,032	4,032,000		46,205,923.70		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:11:55	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.2564	662,820.00	Member	Buy
09:35:07	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3000	39,900.00	Sub-Account	Buy
09:35:07	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3000	(39,900.00)	Client	Sell
09:36:46	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3056	39,916.80	Member	Buy
09:48:01	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3056	(39,916.80)	Member	Sell
10:18:21	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.3194	665,970.00	Member	Buy
10:19:01	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.3105	(66,552.50)	Client	Sell
10:19:01	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.3105	66,552.50	Sub-Account	Buy
10:51:58	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.5430	13,543.00	Sub-Account	Buy
10:51:58	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.5430	(13,543.00)	Client	Sell
10:56:45	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.3194	(665,970.00)	Client	Sell
11:39:28	£ / R 14-Sep-09	Currency Future	1	1,000	78	78,000	13.3300	(1,039,740.00)	Client	Sell
11:39:28	£ / R 14-Sep-09	Currency Future	1	1,000	78	78,000	13.3300	1,039,740.00	Sub-Account	Buy
12:36:00	£ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	13.3450	600,525.00	Member	Buy
13:54:21	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.4000	53,600.00	Sub-Account	Buy
13:54:21	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.4000	(53,600.00)	Client	Sell
14:22:08	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4000	(40,200.00)	Client	Sell
14:22:08	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4000	40,200.00	Sub-Account	Buy
14:51:12	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.2564	(662,820.00)	Member	Sell
14:58:56	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	13.3795	267,590.00	Member	Buy
15:00:44	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	13.3795	(267,590.00)	Client	Sell
15:50:31	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.3760	66,880.00	Sub-Account	Buy
15:50:31	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.3760	(66,880.00)	Client	Sell
15:54:35	£ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	13.3450	(600,525.00)	Member	Sell
16:53:43	£ / R 14-Jun-10	Currency Future	1	1,000	77	77,000	1,155.0000	(88,935,000.00)	Client	Sell
16:53:43	£ / R 14-Jun-10	Currency Future	1	1,000	77	77,000	1,155.0000	88,935,000.00	Client	Buy
16:54:31	£ / R 14-Jun-10	Currency Future	1	1,000	77	77,000	274.0000	(21,098,000.00)	Client	Sell
16:54:31	£ / R 14-Jun-10	Currency Future	1	1,000	77	77,000	274.0000	21,098,000.00	Client	Buy
Total for £ / R Currency Future			14		421	421,000		113,590,237.30		

09:36:20	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.3108	33,932.40	Member	Buy
09:48:20	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.3108	(33,932.40)	Member	Sell
09:48:54	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.3531	(34,059.30)	Member	Sell
09:50:31	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.3531	34,059.30	Member	Buy
10:16:34	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.3240	(56,620.00)	Client	Sell
10:16:34	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.3240	56,620.00	Sub-Account	Buy
10:16:54	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.3710	(113,710.00)	Sub-Account	Sell
10:16:54	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.3710	113,710.00	Client	Buy
12:26:53	€ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	11.3802	(170,703.00)	Member	Sell
12:28:31	€ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	11.3802	170,703.00	Client	Buy
12:42:45	€ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	11.3550	227,100.00	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
13:47:58	€ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	11.3552	(11,355,200.00)	Member	Sell
13:50:47	€ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	11.3552	11,355,200.00	Client	Buy
15:50:41	€ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	11.3550	(227,100.00)	Member	Sell
16:51:43	€ / R 14-Dec-09	Currency Future	1	1,000	85	85,000	278.0000	(23,630,000.00)	Client	Sell
16:51:43	€ / R 14-Dec-09	Currency Future	1	1,000	85	85,000	278.0000	23,630,000.00	Client	Buy
16:52:30	€ / R 14-Dec-09	Currency Future	1	1,000	85	85,000	45.0000	3,825,000.00	Client	Buy
16:52:30	€ / R 14-Dec-09	Currency Future	1	1,000	85	85,000	45.0000	(3,825,000.00)	Client	Sell
Total for € / R Currency Future			9		1,226	1,226,000		39,446,324.70		
12:29:29	ZAAD 14-Sep-09	Currency Future	1	1,000	45	45,000	6.5950	296,775.00	Sub-Account	Buy
12:29:29	ZAAD 14-Sep-09	Currency Future	1	1,000	45	45,000	6.5950	(296,775.00)	Client	Sell
Total for ZAAD Currency Future			1		45	45,000		296,775.00		
Grand Total for all Instruments			59		5,724	5,724,000		199,539,260.70		