



Currency Futures Matched Trades

Report for 02/09/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:10:27	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8850	394,250.00	Sub-Account	Buy
09:10:27	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8850	(394,250.00)	Sub-Account	Sell
09:11:45	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8750	393,750.00	Member	Buy
09:11:45	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8750	(393,750.00)	Client	Sell
09:15:37	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	7.8499	15,699,800.00	Client	Buy
09:16:13	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	7.8499	(15,699,800.00)	Member	Sell
09:18:15	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8819	7,881.90	Member	Buy
09:19:47	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	8.0185	(136,314.50)	Client	Sell
09:19:47	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	8.0185	136,314.50	Sub-Account	Buy
09:20:33	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8819	(7,881.90)	Client	Sell
09:28:37	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	7.8709	3,935,450.00	Member	Buy
09:32:34	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0185	(400,925.00)	Client	Sell
09:32:34	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0185	400,925.00	Sub-Account	Buy
09:32:46	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0185	(400,925.00)	Client	Sell
09:32:46	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0185	400,925.00	Sub-Account	Buy
09:44:19	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	7.8820	3,941,000.00	Member	Buy
09:47:12	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.9125	(158,250.00)	Sub-Account	Sell
09:47:12	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.9125	158,250.00	Client	Buy
09:59:43	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	7.8709	(3,935,450.00)	Client	Sell
10:00:02	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	7.8820	(3,941,000.00)	Client	Sell
10:46:54	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.7000	770,000.00	Member	Buy
10:47:17	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0500	(805,000.00)	Member	Sell
10:49:50	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.7000	(770,000.00)	Member	Sell
10:50:03	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0500	805,000.00	Member	Buy
11:01:19	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8765	(78,765.00)	Client	Sell
11:01:19	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8765	78,765.00	Sub-Account	Buy
11:25:04	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	7.8823	15,764,600.00	Member	Buy
11:29:54	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	7.8823	(15,764,600.00)	Client	Sell
11:34:40	\$ / R 14-Dec-09	Currency Future	1	1,000	103	103,000	8.0210	(826,163.00)	Client	Sell
11:34:40	\$ / R 14-Dec-09	Currency Future	1	1,000	103	103,000	8.0210	826,163.00	Client	Buy
11:34:44	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0210	(72,189.00)	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
11:34:44	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0210	72,189.00	Client	Buy
11:45:37	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8900	(39,450.00)	Client	Sell
11:45:37	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8900	39,450.00	Sub-Account	Buy
11:53:24	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0230	(401,150.00)	Client	Sell
11:53:24	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0230	401,150.00	Sub-Account	Buy
12:38:45	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0210	72,189.00	Client	Buy
12:38:45	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0210	(72,189.00)	Client	Sell
14:16:42	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9000	79,000.00	Sub-Account	Buy
14:16:42	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9000	(79,000.00)	Client	Sell
14:57:18	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.8910	315,640.00	Sub-Account	Buy
14:57:18	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.8910	(315,640.00)	Client	Sell
15:03:54	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0350	(401,750.00)	Client	Sell
15:03:54	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0350	401,750.00	Sub-Account	Buy
15:05:17	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9000	79,000.00	Sub-Account	Buy
15:05:17	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9000	(79,000.00)	Client	Sell
15:10:10	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9030	395,150.00	Sub-Account	Buy
15:10:10	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9030	(395,150.00)	Sub-Account	Sell
15:10:31	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.9050	(118,575.00)	Client	Sell
15:10:31	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.9050	118,575.00	Sub-Account	Buy
15:11:33	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8900	(394,500.00)	Client	Sell
15:11:33	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8900	394,500.00	Member	Buy
15:12:39	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.0400	(80,400.00)	Client	Sell
15:12:39	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.0400	80,400.00	Sub-Account	Buy
15:16:22	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9200	79,200.00	Sub-Account	Buy
15:16:22	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9200	(79,200.00)	Sub-Account	Sell
15:23:03	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.0500	(80,500.00)	Client	Sell
15:23:03	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.0500	80,500.00	Sub-Account	Buy
15:34:06	\$ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	8.2000	24,600.00	Client	Buy
15:34:06	\$ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	8.2000	(24,600.00)	Sub-Account	Sell
15:50:45	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	7.9100	(15,820,000.00)	Member	Sell
15:56:57	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	7.9100	15,820,000.00	Member	Buy
16:07:47	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	7.9100	(15,820,000.00)	Member	Sell
16:12:11	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0500	(72,450.00)	Client	Sell
16:12:11	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0500	72,450.00	Client	Buy
16:33:52	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.8983	355,423.50	Member	Buy
16:34:12	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0500	(8,050.00)	Client	Sell
16:34:12	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0500	8,050.00	Client	Buy
16:34:24	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.8983	(355,423.50)	Client	Sell
16:35:07	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0600	(72,540.00)	Client	Sell
16:35:07	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0600	72,540.00	Client	Buy
16:41:29	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0500	72,450.00	Client	Buy
16:41:29	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.0500	(72,450.00)	Sub-Account	Sell
16:52:34	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	7.9100	15,820,000.00	Member	Buy
16:56:20	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	8.0500	(48,300.00)	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
16:56:20	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	8.0500	48,300.00	Client	Buy
Total for \$ / R Currency Future			38		9,961	9,961,000		78,615,580.90		
10:32:53	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	12.7300	25,460.00	Client	Buy
10:32:53	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	12.7300	(25,460.00)	Client	Sell
11:26:48	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.9600	648,000.00	Sub-Account	Buy
11:26:48	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.9600	(648,000.00)	Sub-Account	Sell
11:39:14	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.9500	647,500.00	Member	Buy
11:39:14	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.9500	(647,500.00)	Client	Sell
12:04:19	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	12.7500	38,250.00	Sub-Account	Buy
12:04:19	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	12.7500	(38,250.00)	Client	Sell
12:04:23	£ / R 14-Sep-09	Currency Future	1	1,000	17	17,000	12.7794	(217,249.80)	Member	Sell
12:04:46	£ / R 14-Sep-09	Currency Future	1	1,000	17	17,000	12.7794	217,249.80	Member	Buy
13:34:30	£ / R 14-Dec-09	Currency Future	1	1,000	28	28,000	13.0250	(364,700.00)	Sub-Account	Sell
13:34:30	£ / R 14-Dec-09	Currency Future	1	1,000	28	28,000	13.0250	364,700.00	Client	Buy
14:02:45	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	12.7800	25,560.00	Sub-Account	Buy
14:02:45	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	12.7800	(25,560.00)	Client	Sell
14:15:21	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	12.8000	(25,600.00)	Client	Sell
14:15:21	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	12.8000	25,600.00	Sub-Account	Buy
15:31:28	£ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	12.8268	3,206,700.00	Member	Buy
15:35:15	£ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	12.8268	(3,206,700.00)	Client	Sell
15:38:59	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	12.8350	(64,175.00)	Client	Sell
15:38:59	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	12.8350	64,175.00	Client	Buy
16:48:09	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.0400	(1,304,000.00)	Sub-Account	Sell
16:48:09	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.0400	1,304,000.00	Sub-Account	Buy
Total for £ / R Currency Future			11		509	509,000		6,567,194.80		
09:28:08	€ / R 14-Sep-09	Currency Future	1	1,000	175	175,000	11.1552	1,952,160.00	Client	Buy
09:28:08	€ / R 14-Sep-09	Currency Future	1	1,000	175	175,000	11.1552	(1,952,160.00)	Member	Sell
09:47:50	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.4420	57,210.00	Client	Buy
09:47:50	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.4420	(57,210.00)	Sub-Account	Sell
15:07:42	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.2280	(22,456.00)	Client	Sell
15:07:42	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.2280	22,456.00	Sub-Account	Buy
15:11:04	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.2300	(22,460.00)	Client	Sell
15:11:04	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.2300	22,460.00	Sub-Account	Buy
16:32:31	€ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	11.4420	(80,094.00)	Sub-Account	Sell
16:32:31	€ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	11.4420	80,094.00	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
Total for € / R Currency Future			5		191	191,000		2,134,380.00		
Grand Total for all Instruments			54		10,661	10,661,000		87,317,155.70		