



Currency Futures Matched Trades

Report for 18/09/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:31:25	\$ / R 14-Dec-09	Currency Future	1	1,000	673	673,000	7.5062	(5,051,672.60)	Member	Sell
08:31:40	\$ / R 14-Dec-09	Currency Future	1	1,000	120	120,000	7.5062	(900,744.00)	Member	Sell
09:02:00	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5840	75,840.00	Sub-Account	Buy
09:02:00	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5840	(75,840.00)	Sub-Account	Sell
09:06:47	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5881	(151,762.00)	Member	Sell
09:10:01	\$ / R 14-Dec-09	Currency Future	1	1,000	125	125,000	7.5722	946,525.00	Member	Buy
09:10:05	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5920	(75,920.00)	Sub-Account	Sell
09:10:05	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5920	75,920.00	Client	Buy
09:11:29	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5920	151,840.00	Sub-Account	Buy
09:11:29	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5920	(151,840.00)	Sub-Account	Sell
09:16:57	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5881	151,762.00	Client	Buy
09:18:16	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6000	38,000.00	Client	Buy
09:18:16	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6000	(38,000.00)	Client	Sell
09:18:27	\$ / R 14-Dec-09	Currency Future	1	1,000	95	95,000	7.6090	(722,855.00)	Sub-Account	Sell
09:18:27	\$ / R 14-Dec-09	Currency Future	1	1,000	95	95,000	7.6090	722,855.00	Client	Buy
09:22:34	\$ / R 14-Dec-09	Currency Future	1	1,000	750	750,000	7.5772	5,682,900.00	Member	Buy
09:26:11	\$ / R 14-Dec-09	Currency Future	1	1,000	110	110,000	7.5767	833,437.00	Member	Buy
09:27:43	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5990	(113,985.00)	Sub-Account	Sell
09:27:43	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5990	113,985.00	Client	Buy
09:32:56	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5915	(75,915.00)	Member	Sell
09:36:38	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5915	75,915.00	Member	Buy
10:00:13	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.6000	22,800.00	Client	Buy
10:00:13	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.6000	(22,800.00)	Sub-Account	Sell
10:01:19	\$ / R 14-Dec-09	Currency Future	1	1,000	750	750,000	7.5772	(5,682,900.00)	Client	Sell
10:01:37	\$ / R 14-Dec-09	Currency Future	1	1,000	125	125,000	7.5722	(946,525.00)	Client	Sell
10:12:59	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6075	38,037.50	Sub-Account	Buy
10:12:59	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6075	(38,037.50)	Client	Sell
10:14:57	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.6075	7,607.50	Client	Buy
10:14:57	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.6075	(7,607.50)	Client	Sell
10:16:56	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5792	3,789,600.00	Member	Buy
10:36:09	\$ / R 14-Dec-09	Currency Future	1	1,000	45	45,000	7.5915	(341,617.50)	Sub-Account	Sell

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10:36:09	\$ / R 14-Dec-09	Currency Future	1	1,000	45	45,000	7.5915	341,617.50	Client	Buy
10:42:56	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	152.6700	(9,160,200.00)	Member	Sell
10:45:32	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5850	(7,585.00)	Sub-Account	Sell
10:45:32	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5850	(37,925.00)	Sub-Account	Sell
10:45:32	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5850	37,925.00	Client	Buy
10:45:32	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5850	7,585.00	Client	Buy
10:46:22	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	152.6700	9,160,200.00	Member	Buy
10:49:23	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5810	75,810.00	Client	Buy
10:49:23	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5810	(75,810.00)	Sub-Account	Sell
11:14:27	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5880	(151,760.00)	Sub-Account	Sell
11:14:27	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5880	151,760.00	Sub-Account	Buy
11:25:23	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5700	15,140.00	Client	Buy
11:25:23	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5700	(15,140.00)	Sub-Account	Sell
12:01:06	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5565	(15,113.00)	Sub-Account	Sell
12:01:06	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5565	15,113.00	Client	Buy
13:11:10	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.5685	(378,425.00)	Sub-Account	Sell
13:11:10	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.5685	378,425.00	Client	Buy
13:15:43	\$ / R 14-Dec-09	Currency Future	1	1,000	1,856	1,856,000	7.5750	(14,059,200.00)	Client	Sell
13:15:43	\$ / R 14-Dec-09	Currency Future	1	1,000	1,856	1,856,000	7.5750	14,059,200.00	Client	Buy
13:16:16	\$ / R 14-Dec-09	Currency Future	1	1,000	1,856	1,856,000	7.5650	14,040,640.00	Client	Buy
13:16:16	\$ / R 14-Dec-09	Currency Future	1	1,000	1,856	1,856,000	7.5650	(14,040,640.00)	Member	Sell
14:00:24	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5525	(75,525.00)	Member	Sell
14:07:14	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5525	75,525.00	Client	Buy
14:40:33	\$ / R 14-Dec-09	Currency Future	1	1,000	39	39,000	289.0000	(11,271,000.00)	Member	Sell
14:45:27	\$ / R 14-Dec-09	Currency Future	1	1,000	39	39,000	289.0000	11,271,000.00	Member	Buy
15:19:56	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5792	(3,789,600.00)	Client	Sell
15:22:34	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5580	7,558.00	Client	Buy
15:22:34	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5580	(7,558.00)	Sub-Account	Sell
15:24:00	\$ / R 14-Dec-09	Currency Future	1	1,000	18	18,000	7.5580	136,044.00	Client	Buy
15:24:00	\$ / R 14-Dec-09	Currency Future	1	1,000	18	18,000	7.5580	(136,044.00)	Sub-Account	Sell
15:24:30	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5555	30,222.00	Client	Buy
15:24:30	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5555	(30,222.00)	Sub-Account	Sell
15:24:35	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.5550	128,435.00	Client	Buy
15:24:35	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.5550	(128,435.00)	Sub-Account	Sell
15:28:43	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5500	(7,550.00)	Sub-Account	Sell
15:28:43	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5500	7,550.00	Client	Buy
16:11:50	\$ / R 14-Dec-09	Currency Future	1	1,000	120	120,000	7.5062	900,744.00	Client	Buy
16:12:36	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5885	189,712.50	Client	Buy
16:12:36	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5885	(189,712.50)	Sub-Account	Sell
16:13:31	\$ / R 14-Dec-09	Currency Future	1	1,000	673	673,000	7.5062	5,051,672.60	Client	Buy
16:23:01	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5800	15,160.00	Client	Buy
16:23:01	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5800	(15,160.00)	Client	Sell
16:30:55	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5800	75,800.00	Client	Buy
16:30:55	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5800	(75,800.00)	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
16:36:34	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.5800	(303,200.00)	Sub-Account	Sell
16:36:34	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.5800	303,200.00	Client	Buy
16:38:13	\$ / R 14-Jun-10	Currency Future	1	1,000	3	3,000	7.8215	(23,464.50)	Sub-Account	Sell
16:38:13	\$ / R 14-Jun-10	Currency Future	1	1,000	3	3,000	7.8215	23,464.50	Client	Buy
16:59:02	\$ / R 14-Dec-09	Currency Future	1	1,000	110	110,000	7.5767	(833,437.00)	Client	Sell
Total for \$ / R Currency Future			40		6,549	6,549,000		69,226,527.10		
11:07:51	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.3800	61,900.00	Client	Buy
11:07:51	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.3800	(61,900.00)	Sub-Account	Sell
14:04:52	£ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	12.3550	370,650.00	Client	Buy
14:04:52	£ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	12.3550	(370,650.00)	Sub-Account	Sell
14:27:56	£ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	12.3543	(49,417.20)	Member	Sell
14:31:23	£ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	12.3543	49,417.20	Client	Buy
Total for £ / R Currency Future			3		39	39,000		481,967.20		
09:54:47	€ / R 14-Dec-09	Currency Future	1	1,000	506	506,000	11.1127	5,623,026.20	Member	Buy
09:55:04	€ / R 14-Dec-09	Currency Future	1	1,000	506	506,000	11.1127	(5,623,026.20)	Client	Sell
11:04:59	€ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	11.3000	113,000.00	Client	Buy
11:04:59	€ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	11.3000	(113,000.00)	Sub-Account	Sell
14:28:02	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.1285	(11,128.50)	Member	Sell
14:32:02	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.1285	11,128.50	Client	Buy
Total for € / R Currency Future			3		517	517,000		5,747,154.70		
Grand Total for all Instruments			46		7,105	7,105,000		75,455,649.00		