



Currency Futures Matched Trades

Report for 03/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:04:07	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9526	795,260.00	Member	Buy
09:05:15	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9526	(795,260.00)	Client	Sell
09:24:24	\$ / R 14-Sep-09	Currency Future	1	1,000	163	163,000	7.9500	(1,295,850.00)	Client	Sell
09:24:24	\$ / R 14-Sep-09	Currency Future	1	1,000	163	163,000	7.9500	1,295,850.00	Member	Buy
09:33:43	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9800	31,920.00	Client	Buy
09:33:43	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9800	(31,920.00)	Client	Sell
09:45:27	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9760	15,952.00	Client	Buy
09:45:27	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9760	(15,952.00)	Client	Sell
09:45:27	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.9760	(47,856.00)	Client	Sell
09:45:27	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.9760	47,856.00	Client	Buy
09:47:53	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9760	15,952.00	Client	Buy
09:47:53	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9760	(15,952.00)	Client	Sell
09:48:35	\$ / R 14-Sep-09	Currency Future	1	1,000	96	96,000	7.9800	(766,080.00)	Client	Sell
09:48:35	\$ / R 14-Sep-09	Currency Future	1	1,000	96	96,000	7.9800	766,080.00	Sub-Account	Buy
09:55:12	\$ / R 14-Sep-09	Currency Future	1	1,000	29	29,000	7.9900	231,710.00	Sub-Account	Buy
09:55:12	\$ / R 14-Sep-09	Currency Future	1	1,000	29	29,000	7.9900	(231,710.00)	Client	Sell
09:56:10	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9950	31,980.00	Client	Buy
09:56:10	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9950	(31,980.00)	Client	Sell
09:56:26	\$ / R 14-Sep-09	Currency Future	1	1,000	26	26,000	7.9950	207,870.00	Sub-Account	Buy
09:56:26	\$ / R 14-Sep-09	Currency Future	1	1,000	26	26,000	7.9950	(207,870.00)	Client	Sell
10:02:49	\$ / R 14-Sep-09	Currency Future	1	1,000	126	126,000	7.8690	(991,494.00)	Member	Sell
10:03:55	\$ / R 14-Sep-09	Currency Future	1	1,000	126	126,000	7.8690	991,494.00	Client	Buy
10:56:45	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.9970	159,940.00	Member	Buy
10:58:11	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.9970	(159,940.00)	Member	Sell
11:00:09	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0017	400,085.00	Member	Buy
11:03:01	\$ / R 14-Sep-09	Currency Future	1	1,000	2,400	2,400,000	8.0250	(19,260,000.00)	Member	Sell
11:08:07	\$ / R 14-Sep-09	Currency Future	1	1,000	2,400	2,400,000	8.0250	19,260,000.00	Client	Buy
11:16:47	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0200	(80,200.00)	Client	Sell
11:16:47	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0200	80,200.00	Sub-Account	Buy
11:16:57	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0245	80,245.00	Member	Buy
11:17:34	\$ / R 14-Dec-09	Currency Future	1	1,000	245	245,000	8.1889	(2,006,280.50)	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
11:18:51	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0210	(8,021.00)	Client	Sell
11:18:51	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0210	8,021.00	Sub-Account	Buy
11:30:12	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0245	(80,245.00)	Member	Sell
11:32:14	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.0369	64,295.20	Sub-Account	Buy
11:32:14	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.0369	(64,295.20)	Client	Sell
11:47:15	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0379	(401,895.00)	Client	Sell
11:47:15	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0379	401,895.00	Sub-Account	Buy
11:54:42	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.0505	161,010.00	Member	Buy
11:56:09	\$ / R 14-Sep-09	Currency Future	1	1,000	83	83,000	8.0480	667,984.00	Sub-Account	Buy
11:56:09	\$ / R 14-Sep-09	Currency Future	1	1,000	83	83,000	8.0480	(667,984.00)	Client	Sell
11:56:16	\$ / R 14-Sep-09	Currency Future	1	1,000	83	83,000	8.0525	668,357.50	Member	Buy
12:01:05	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.0505	(161,010.00)	Client	Sell
12:01:59	\$ / R 14-Sep-09	Currency Future	1	1,000	83	83,000	8.0525	(668,357.50)	Member	Sell
12:05:58	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0795	(40,397.50)	Member	Sell
12:07:16	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0500	16,100.00	Member	Buy
12:07:47	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0795	40,397.50	Client	Buy
12:08:00	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0500	(16,100.00)	Client	Sell
12:25:31	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	8.1893	1,637,860.00	Member	Buy
12:38:11	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.2060	(16,412.00)	Sub-Account	Sell
12:38:11	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.2060	16,412.00	Client	Buy
12:46:46	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	8.1845	65,476.00	Sub-Account	Buy
12:46:46	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	8.1845	(65,476.00)	Sub-Account	Sell
12:53:41	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	261.1800	(26,118,000.00)	Member	Sell
12:55:26	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.2075	(16,415.00)	Member	Sell
12:56:43	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.2075	16,415.00	Client	Buy
12:59:07	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	261.1800	26,118,000.00	Member	Buy
14:06:46	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0520	80,520.00	Member	Buy
14:12:34	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0520	(80,520.00)	Member	Sell
14:22:51	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.0120	1,602,400.00	Member	Buy
14:23:29	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.0120	(1,602,400.00)	Client	Sell
14:52:44	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	8.1790	(49,074.00)	Sub-Account	Sell
14:52:44	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	8.1790	49,074.00	Client	Buy
15:19:01	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	8.2792	(8,279.20)	Client	Sell
15:19:01	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	8.2792	8,279.20	Sub-Account	Buy
15:43:10	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0017	(400,085.00)	Member	Sell
16:05:18	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0089	400,445.00	Member	Buy
16:06:32	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0089	(400,445.00)	Client	Sell
16:37:15	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	8.1893	(1,637,860.00)	Client	Sell
16:37:35	\$ / R 14-Dec-09	Currency Future	1	1,000	245	245,000	8.1889	2,006,280.50	Client	Buy
16:46:43	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	8.1900	491,400.00	Client	Buy
16:46:43	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	8.1900	(491,400.00)	Sub-Account	Sell
16:46:58	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	8.1763	(490,578.00)	Member	Sell
16:48:00	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	8.1763	490,578.00	Member	Buy
16:56:19	\$ / R 14-Sep-09	Currency Future	1	1,000	93	93,000	8.0450	748,185.00	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
16:56:19	\$ / R 14-Sep-09	Currency Future	1	1,000	93	93,000	8.0450	(748,185.00)	Client	Sell
Total for \$ / R Currency Future			38		4,337	4,337,000		60,171,778.90		
09:32:32	£ / R 14-Sep-09	Currency Future	1	1,000	230	230,000	13.1390	(3,021,970.00)	Member	Sell
09:32:32	£ / R 14-Sep-09	Currency Future	1	1,000	230	230,000	13.1390	3,021,970.00	Client	Buy
09:48:23	£ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	13.0550	117,495.00	Member	Buy
09:49:19	£ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	13.0550	(117,495.00)	Client	Sell
12:56:11	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.3920	(13,392.00)	Member	Sell
12:56:59	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.3920	13,392.00	Client	Buy
Total for £ / R Currency Future			3		240	240,000		3,152,857.00		
10:50:45	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.2400	(33,720.00)	Sub-Account	Sell
10:50:45	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.2400	33,720.00	Client	Buy
12:26:17	€ / R 15-Mar-10	Currency Future	1	1,000	8	8,000	11.6981	(93,584.80)	Sub-Account	Sell
12:26:17	€ / R 15-Mar-10	Currency Future	1	1,000	8	8,000	11.6981	93,584.80	Client	Buy
Total for € / R Currency Future			2		11	11,000		127,304.80		
Grand Total for all Instruments			43		4,588	4,588,000		63,451,940.70		