



Currency Futures Matched Trades

Report for 29/09/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:56:45	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.5000	(375,000.00)	Member	Sell
09:00:41	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4960	37,480.00	Sub-Account	Buy
09:00:41	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4960	(37,480.00)	Sub-Account	Sell
09:03:24	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.5000	375,000.00	Client	Buy
09:19:55	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4961	(749,610.00)	Member	Sell
09:27:30	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4961	749,610.00	Client	Buy
09:32:25	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.5100	22,530.00	Client	Buy
09:32:25	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.5100	(22,530.00)	Client	Sell
09:39:46	\$ / R 14-Dec-09	Currency Future	1	1,000	160	160,000	7.4875	1,198,000.00	Member	Buy
09:39:46	\$ / R 14-Dec-09	Currency Future	1	1,000	160	160,000	7.4875	(1,198,000.00)	Client	Sell
09:44:20	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.5075	(300,300.00)	Member	Sell
09:47:56	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.5075	300,300.00	Client	Buy
10:16:16	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.4980	(112,470.00)	Client	Sell
10:16:16	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.4980	112,470.00	Sub-Account	Buy
10:51:31	\$ / R 14-Dec-09	Currency Future	1	1,000	135	135,000	7.5175	(1,014,862.50)	Member	Sell
10:51:51	\$ / R 14-Dec-09	Currency Future	1	1,000	135	135,000	7.5175	1,014,862.50	Client	Buy
11:24:44	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5051	2,251,530.00	Member	Buy
11:30:30	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.5100	127,670.00	Sub-Account	Buy
11:30:30	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.5100	(127,670.00)	Client	Sell
11:31:27	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5051	(2,251,530.00)	Member	Sell
11:32:29	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.4990	2,249,700.00	Member	Buy
11:32:29	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.4990	(2,249,700.00)	Client	Sell
13:12:58	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5200	7,520.00	Sub-Account	Buy
13:12:58	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5200	(7,520.00)	Sub-Account	Sell
13:17:13	\$ / R 14-Dec-09	Currency Future	1	1,000	264	264,000	7.5253	1,986,679.20	Member	Buy
13:24:41	\$ / R 14-Dec-09	Currency Future	1	1,000	264	264,000	7.5253	(1,986,679.20)	Member	Sell
13:25:05	\$ / R 14-Dec-09	Currency Future	1	1,000	264	264,000	7.5193	1,985,095.20	Member	Buy
13:25:05	\$ / R 14-Dec-09	Currency Future	1	1,000	264	264,000	7.5193	(1,985,095.20)	Client	Sell
13:28:56	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5140	15,028.00	Sub-Account	Buy
13:28:56	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5140	(15,028.00)	Client	Sell
13:32:40	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5445	(754,450.00)	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
13:32:56	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5395	(37,697.50)	Member	Sell
13:33:22	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5395	37,697.50	Client	Buy
13:34:26	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5445	754,450.00	Member	Buy
13:34:38	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5545	755,450.00	Client	Buy
13:34:38	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5545	(755,450.00)	Member	Sell
15:55:38	\$ / R 15-Mar-10	Currency Future	1	1,000	15,000	15,000,000	7.6325	(114,487,500.00)	Client	Sell
15:55:38	\$ / R 15-Mar-10	Currency Future	1	1,000	15,000	15,000,000	7.6325	114,487,500.00	Member	Buy
15:57:26	\$ / R 15-Mar-10	Currency Future	1	1,000	20	20,000	7.6800	153,600.00	Client	Buy
15:57:26	\$ / R 15-Mar-10	Currency Future	1	1,000	20	20,000	7.6800	(153,600.00)	Sub-Account	Sell
16:14:52	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5650	(37,825.00)	Client	Sell
16:14:52	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5650	37,825.00	Client	Buy
16:20:50	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5650	(37,825.00)	Client	Sell
16:20:50	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5650	37,825.00	Client	Buy
16:24:23	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.5236	1,504,720.00	Member	Buy
16:27:02	\$ / R 14-Dec-09	Currency Future	1	1,000	46	46,000	7.5650	347,990.00	Client	Buy
16:27:02	\$ / R 14-Dec-09	Currency Future	1	1,000	46	46,000	7.5650	(347,990.00)	Client	Sell
16:28:35	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.5650	45,390.00	Client	Buy
16:28:35	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.5650	(45,390.00)	Client	Sell
16:29:48	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.5236	(1,504,720.00)	Member	Sell
16:34:05	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.5173	(1,503,460.00)	Client	Sell
16:34:05	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.5173	1,503,460.00	Member	Buy
16:35:47	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.6055	7,605.50	Client	Buy
16:35:47	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.6055	(7,605.50)	Client	Sell
16:38:11	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.6055	(7,605.50)	Client	Sell
16:38:11	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.6055	7,605.50	Client	Buy
Total for \$ / R Currency Future			28		17,345	17,345,000		132,114,593.40		

09:36:54	£ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.9000	(2,380,000.00)	Member	Sell
09:36:59	£ / R 15-Mar-10	Currency Future	1	1,000	200	200,000	12.1108	(2,422,160.00)	Member	Sell
09:38:48	£ / R 15-Mar-10	Currency Future	1	1,000	200	200,000	12.1108	2,422,160.00	Client	Buy
09:44:11	£ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.9000	2,380,000.00	Member	Buy
10:16:13	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.8985	(118,985.00)	Client	Sell
10:16:13	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.8985	118,985.00	Sub-Account	Buy
11:13:58	£ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	11.8925	95,140.00	Sub-Account	Buy
11:13:58	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.9100	(59,550.00)	Client	Sell
11:13:58	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.9100	59,550.00	Client	Buy
11:13:58	£ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	11.8925	(95,140.00)	Client	Sell
11:59:51	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.9120	(23,824.00)	Client	Sell
11:59:51	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.9120	23,824.00	Sub-Account	Buy
13:10:15	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.0345	(12,034.50)	Sub-Account	Sell
13:10:15	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.0345	12,034.50	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
16:42:26	£ / R 14-Dec-09	Currency Future	1	1,000	80	80,000	12.0070	(960,560.00)	Member	Sell
16:43:26	£ / R 14-Dec-09	Currency Future	1	1,000	80	80,000	12.0070	960,560.00	Client	Buy
Total for £ / R Currency Future			8		506	506,000		6,072,253.50		
11:14:35	€ / R 14-Dec-09	Currency Future	1	1,000	16	16,000	10.9835	175,736.00	Client	Buy
11:14:35	€ / R 14-Dec-09	Currency Future	1	1,000	16	16,000	10.9835	(175,736.00)	Sub-Account	Sell
12:13:54	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	10.9590	219,180.00	Client	Buy
12:13:54	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	10.9590	(219,180.00)	Sub-Account	Sell
13:28:31	€ / R 14-Dec-09	Currency Future	1	1,000	14	14,000	10.9410	153,174.00	Sub-Account	Buy
13:28:31	€ / R 14-Dec-09	Currency Future	1	1,000	14	14,000	10.9410	(153,174.00)	Client	Sell
Total for € / R Currency Future			3		50	50,000		548,090.00		
Grand Total for all Instruments			39		17,901	17,901,000		138,734,936.90		