



Currency Futures Matched Trades

Report for 09/10/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:03:25	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5088	(750,880.00)	Member	Sell
09:07:57	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5088	750,880.00	Member	Buy
09:09:45	\$ / R 14-Jun-10	Currency Future	1	1,000	5	5,000	7.7680	(38,840.00)	Sub-Account	Sell
09:09:45	\$ / R 14-Jun-10	Currency Future	1	1,000	5	5,000	7.7680	38,840.00	Client	Buy
09:34:03	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.4835	(112,252.50)	Sub-Account	Sell
09:34:03	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.4835	112,252.50	Client	Buy
10:11:11	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5065	(75,065.00)	Sub-Account	Sell
10:11:11	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5065	75,065.00	Client	Buy
10:51:43	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4935	(749,350.00)	Sub-Account	Sell
10:51:43	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4935	749,350.00	Client	Buy
11:05:23	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4900	(37,450.00)	Sub-Account	Sell
11:05:23	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4900	37,450.00	Client	Buy
11:23:25	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.4800	22,440.00	Client	Buy
11:23:25	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.4800	(374,000.00)	Sub-Account	Sell
11:23:25	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.4800	(22,440.00)	Sub-Account	Sell
11:23:25	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.4800	374,000.00	Client	Buy
11:54:01	\$ / R 14-Dec-09	Currency Future	1	1,000	97	97,000	7.4800	725,560.00	Sub-Account	Buy
11:54:01	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.4880	22,464.00	Client	Buy
11:54:01	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.4880	(22,464.00)	Sub-Account	Sell
11:54:01	\$ / R 14-Dec-09	Currency Future	1	1,000	97	97,000	7.4800	(725,560.00)	Sub-Account	Sell
11:59:36	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4200	(742,000.00)	Member	Sell
12:02:22	\$ / R 14-Dec-09	Currency Future	1	1,000	53	53,000	7.4300	(393,790.00)	Member	Sell
12:03:33	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4200	(742,000.00)	Member	Sell
12:18:11	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4800	748,000.00	Sub-Account	Buy
12:18:11	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4800	(748,000.00)	Sub-Account	Sell
12:21:52	\$ / R 14-Dec-09	Currency Future	1	1,000	61	61,000	7.4835	(456,493.50)	Sub-Account	Sell
12:21:52	\$ / R 14-Dec-09	Currency Future	1	1,000	61	61,000	7.4835	456,493.50	Sub-Account	Buy
12:21:55	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4530	14,906.00	Client	Buy
12:21:55	\$ / R 14-Dec-09	Currency Future	1	1,000	19	19,000	7.4500	(141,550.00)	Client	Sell
12:21:55	\$ / R 14-Dec-09	Currency Future	1	1,000	19	19,000	7.4500	141,550.00	Sub-Account	Buy
12:21:55	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4530	(14,906.00)	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
13:15:48	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	7.5915	(7,591.50)	Sub-Account	Sell
13:15:48	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	7.5915	7,591.50	Sub-Account	Buy
13:32:02	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.4550	(67,095.00)	Sub-Account	Sell
13:32:02	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.4550	67,095.00	Client	Buy
13:33:03	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	7.4500	(81,950.00)	Sub-Account	Sell
13:33:03	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	7.4500	81,950.00	Sub-Account	Buy
13:33:07	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4500	14,900.00	Client	Buy
13:33:07	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4500	(14,900.00)	Sub-Account	Sell
13:57:58	\$ / R 15-Mar-10	Currency Future	1	1,000	25	25,000	7.5875	(189,687.50)	Sub-Account	Sell
13:57:58	\$ / R 15-Mar-10	Currency Future	1	1,000	25	25,000	7.5875	189,687.50	Client	Buy
14:47:46	\$ / R 14-Dec-09	Currency Future	1	1,000	400	400,000	7.4695	(2,987,800.00)	Member	Sell
14:47:46	\$ / R 14-Dec-09	Currency Future	1	1,000	400	400,000	7.4695	2,987,800.00	Client	Buy
15:32:09	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4884	(37,442.00)	Client	Sell
15:32:09	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4884	37,442.00	Client	Buy
15:40:33	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4885	(14,977.00)	Sub-Account	Sell
15:40:33	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4885	14,977.00	Client	Buy
15:44:07	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4200	742,000.00	Client	Buy
15:44:22	\$ / R 14-Dec-09	Currency Future	1	1,000	53	53,000	7.4300	393,790.00	Client	Buy
15:46:15	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4200	742,000.00	Client	Buy
15:52:13	\$ / R 14-Dec-09	Currency Future	1	1,000	35	35,000	7.4910	262,185.00	Client	Buy
15:52:13	\$ / R 14-Dec-09	Currency Future	1	1,000	35	35,000	7.4910	(262,185.00)	Sub-Account	Sell
15:55:07	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4200	(742,000.00)	Member	Sell
16:08:33	\$ / R 14-Dec-09	Currency Future	1	1,000	90	90,000	7.4800	(673,200.00)	Sub-Account	Sell
16:08:33	\$ / R 14-Dec-09	Currency Future	1	1,000	90	90,000	7.4800	673,200.00	Client	Buy
16:11:00	\$ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	7.4700	52,290.00	Client	Buy
16:11:00	\$ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	7.4700	(52,290.00)	Sub-Account	Sell
16:44:57	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4200	742,000.00	Member	Buy
17:07:55	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.4600	(223,800.00)	Member	Sell
17:07:55	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.4600	223,800.00	Client	Buy
Total for \$ / R Currency Future			30		1,540	1,540,000		11,501,959.00		

09:03:08	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.0214	(1,202,140.00)	Member	Sell
09:05:26	£ / R 15-Mar-10	Currency Future	1	1,000	67	67,000	12.2138	(818,324.60)	Member	Sell
09:07:47	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.0214	1,202,140.00	Member	Buy
09:08:36	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.0105	240,210.00	Sub-Account	Buy
09:08:36	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.0105	(240,210.00)	Sub-Account	Sell
09:11:01	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.0205	(240,410.00)	Member	Sell
09:11:01	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.0205	240,410.00	Client	Buy
09:51:55	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9710	119,710.00	Client	Buy
09:51:55	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9710	(119,710.00)	Sub-Account	Sell
11:25:05	£ / R 14-Dec-09	Currency Future	1	1,000	80	80,000	11.9412	(955,296.00)	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
11:25:05	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9524	(239,048.00)	Member	Sell
11:25:46	£ / R 14-Dec-09	Currency Future	1	1,000	80	80,000	11.9412	955,296.00	Member	Buy
12:30:34	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9350	(119,350.00)	Sub-Account	Sell
12:30:34	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9350	119,350.00	Client	Buy
12:58:02	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9524	239,048.00	Member	Buy
12:58:27	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9624	(239,248.00)	Member	Sell
12:58:27	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9624	239,248.00	Client	Buy
13:06:52	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.9300	(59,650.00)	Sub-Account	Sell
13:06:52	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.9300	59,650.00	Client	Buy
13:15:14	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.1400	(60,700.00)	Sub-Account	Sell
13:15:14	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.1400	60,700.00	Client	Buy
13:32:18	£ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.9200	47,680.00	Client	Buy
13:32:18	£ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.9200	(47,680.00)	Sub-Account	Sell
13:33:15	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.1200	60,600.00	Client	Buy
13:33:15	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.1200	(60,600.00)	Sub-Account	Sell
13:33:23	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9100	238,200.00	Client	Buy
13:33:23	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9100	(238,200.00)	Sub-Account	Sell
14:29:54	£ / R 15-Mar-10	Currency Future	1	1,000	67	67,000	12.2138	818,324.60	Client	Buy
15:26:55	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9295	119,295.00	Client	Buy
15:26:55	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9295	(119,295.00)	Sub-Account	Sell
16:09:54	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.1000	60,500.00	Client	Buy
16:09:54	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.1000	(60,500.00)	Sub-Account	Sell
16:10:54	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	11.9157	(1,191,570.00)	Member	Sell
16:11:43	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	11.9157	1,191,570.00	Client	Buy

Total for £ / R Currency Future 17 501 501,000 6,011,931.60

09:08:07	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.0520	221,040.00	Sub-Account	Buy
09:08:07	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.0520	(221,040.00)	Sub-Account	Sell
09:10:38	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.0620	(221,240.00)	Member	Sell
09:10:38	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.0620	221,240.00	Client	Buy
12:23:02	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.0200	33,060.00	Client	Buy
12:23:02	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.0200	(33,060.00)	Sub-Account	Sell
14:53:04	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.0220	(11,022.00)	Sub-Account	Sell
14:53:04	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.0220	11,022.00	Client	Buy
16:22:32	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	10.9900	2,198,000.00	Member	Buy
16:25:01	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	10.9900	(2,198,000.00)	Client	Sell
16:43:52	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.0150	(22,030.00)	Sub-Account	Sell
16:43:52	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.0150	22,030.00	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			6		246	246,000		2,706,392.00		
Grand Total for all Instruments			53		2,287	2,287,000		20,220,282.60		