



Currency Futures Matched Trades

Report for 09/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:08:43	\$ / R 14-Sep-09	Currency Future	1	1,000	213	213,000	8.2371	1,754,502.30	Sub-Account	Buy
09:08:43	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2594	(8,259.40)	Client	Sell
09:08:43	\$ / R 14-Sep-09	Currency Future	1	1,000	213	213,000	8.2371	(1,754,502.30)	Client	Sell
09:08:43	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2594	8,259.40	Client	Buy
09:12:54	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2371	(41,185.50)	Client	Sell
09:12:54	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2371	41,185.50	Client	Buy
09:24:13	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2365	32,946.00	Client	Buy
09:24:13	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2365	(32,946.00)	Client	Sell
09:40:01	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.2221	(73,998.90)	Client	Sell
09:40:01	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.2221	73,998.90	Sub-Account	Buy
10:05:21	\$ / R 14-Sep-09	Currency Future	1	1,000	77	77,000	8.2250	(633,325.00)	Client	Sell
10:05:21	\$ / R 14-Sep-09	Currency Future	1	1,000	77	77,000	8.2250	633,325.00	Member	Buy
11:30:11	\$ / R 14-Sep-09	Currency Future	1	1,000	16	16,000	8.2365	(131,784.00)	Client	Sell
11:30:11	\$ / R 14-Sep-09	Currency Future	1	1,000	16	16,000	8.2365	131,784.00	Client	Buy
12:27:50	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2440	(8,244.00)	Member	Sell
12:48:49	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2440	8,244.00	Member	Buy
13:05:56	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.3140	(1,662,800.00)	Member	Sell
13:29:07	\$ / R 14-Sep-09	Currency Future	1	1,000	1,950	1,950,000	8.2215	(16,031,925.00)	Client	Sell
13:29:07	\$ / R 14-Sep-09	Currency Future	1	1,000	1,950	1,950,000	8.2215	16,031,925.00	Member	Buy
13:30:30	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.3140	1,662,800.00	Member	Buy
13:58:58	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2250	41,125.00	Client	Buy
13:58:58	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2250	(41,125.00)	Sub-Account	Sell
13:59:11	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2221	164,442.00	Client	Buy
13:59:11	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2221	(164,442.00)	Sub-Account	Sell
13:59:18	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2210	164,420.00	Client	Buy
13:59:18	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2210	(164,420.00)	Sub-Account	Sell
13:59:52	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2120	(32,848.00)	Sub-Account	Sell
13:59:52	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2120	32,848.00	Client	Buy
14:21:36	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1970	8,197,000.00	Client	Buy
14:21:36	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1970	(8,197,000.00)	Member	Sell
14:22:22	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2000	(8,200,000.00)	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
14:22:22	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2000	8,200,000.00	Client	Buy
15:27:55	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2040	(8,204,000.00)	Client	Sell
15:27:55	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2040	8,204,000.00	Member	Buy
15:28:24	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2030	(8,203,000.00)	Client	Sell
15:28:24	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2030	8,203,000.00	Client	Buy
15:50:34	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2500	(412,500.00)	Client	Sell
15:50:34	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2500	412,500.00	Sub-Account	Buy
16:34:40	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2699	(206,747.50)	Client	Sell
16:34:40	\$ / R 14-Sep-09	Currency Future	1	1,000	75	75,000	8.2700	(620,250.00)	Client	Sell
16:34:40	\$ / R 14-Sep-09	Currency Future	1	1,000	75	75,000	8.2700	620,250.00	Sub-Account	Buy
16:34:40	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2699	206,747.50	Sub-Account	Buy
16:34:41	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2700	206,750.00	Sub-Account	Buy
16:34:41	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2700	(206,750.00)	Client	Sell
16:44:42	\$ / R 14-Sep-09	Currency Future	1	1,000	255	255,000	8.2531	2,104,540.50	Member	Buy
16:45:11	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2485	41,242.50	Sub-Account	Buy
16:45:11	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2485	(41,242.50)	Client	Sell
16:48:00	\$ / R 14-Sep-09	Currency Future	1	1,000	255	255,000	8.2531	(2,104,540.50)	Member	Sell
16:48:33	\$ / R 14-Sep-09	Currency Future	1	1,000	255	255,000	8.2431	(2,101,990.50)	Client	Sell
16:48:33	\$ / R 14-Sep-09	Currency Future	1	1,000	255	255,000	8.2431	2,101,990.50	Member	Buy

Total for \$ / R Currency Future **25** **7,215** **7,215,000** **59,279,826.10**

11:38:45	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.3188	(665,940.00)	Sub-Account	Sell
11:38:45	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.3188	665,940.00	Sub-Account	Buy
11:38:53	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.3245	666,225.00	Member	Buy
11:39:20	£ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	13.3188	3,329,700.00	Sub-Account	Buy
11:39:20	£ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	13.3188	(3,329,700.00)	Sub-Account	Sell
11:39:31	£ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	13.3285	3,332,125.00	Member	Buy
11:40:15	£ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	13.3188	2,663,760.00	Sub-Account	Buy
11:40:15	£ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	13.3188	(2,663,760.00)	Sub-Account	Sell
11:40:23	£ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	13.3285	2,665,700.00	Member	Buy
11:40:40	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.3200	(66,600.00)	Client	Sell
11:40:40	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.3200	66,600.00	Sub-Account	Buy
11:40:47	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.3310	66,655.00	Member	Buy
11:41:49	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	13.5489	(3,387,225.00)	Sub-Account	Sell
11:41:49	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	13.5489	3,387,225.00	Sub-Account	Buy
11:41:57	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	13.5630	3,390,750.00	Member	Buy
11:42:10	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	13.5489	(3,387,225.00)	Sub-Account	Sell
11:42:10	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	13.5489	3,387,225.00	Sub-Account	Buy
11:42:17	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	13.5580	3,389,500.00	Member	Buy
11:43:58	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	13.5580	(3,389,500.00)	Client	Sell
11:45:15	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	13.5630	(3,390,750.00)	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
11:45:31	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.3310	(66,655.00)	Member	Sell
11:45:59	£ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	13.3285	(2,665,700.00)	Member	Sell
11:46:16	£ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	13.3285	(3,332,125.00)	Member	Sell
11:46:37	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.3245	(666,225.00)	Member	Sell
13:59:26	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.5415	1,354,150.00	Sub-Account	Buy
13:59:26	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.5415	(1,354,150.00)	Sub-Account	Sell
13:59:27	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.5415	(1,354,150.00)	Sub-Account	Sell
13:59:27	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.5415	1,354,150.00	Sub-Account	Buy
14:14:01	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.5190	1,351,900.00	Sub-Account	Buy
14:14:01	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.5190	(1,351,900.00)	Sub-Account	Sell
15:30:24	£ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	13.3200	(199,800.00)	Client	Sell
15:30:24	£ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	13.3200	199,800.00	Sub-Account	Buy
16:01:57	£ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	13.3572	333,930.00	Member	Buy
16:08:12	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3480	40,044.00	Sub-Account	Buy
16:08:12	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3480	(40,044.00)	Client	Sell
16:08:23	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3604	40,081.20	Member	Buy
16:09:13	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3604	(40,081.20)	Client	Sell
16:14:31	£ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	13.3572	(333,930.00)	Member	Sell
16:32:29	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.3800	(53,520.00)	Client	Sell
16:32:29	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.3800	53,520.00	Sub-Account	Buy
16:32:51	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.4014	53,605.60	Member	Buy
16:33:33	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.4014	(53,605.60)	Client	Sell
16:59:25	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3900	(40,170.00)	Client	Sell
16:59:25	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3900	40,170.00	Sub-Account	Buy
Total for £ / R Currency Future			22		2,367	2,367,000		31,832,755.80		
09:14:54	€ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	11.5200	2,880,000.00	Client	Buy
09:14:54	€ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	11.5200	(2,880,000.00)	Member	Sell
09:59:50	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.4645	114,645.00	Sub-Account	Buy
09:59:50	€ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	11.4645	(114,645.00)	Sub-Account	Sell
15:51:14	€ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	11.5575	231,150.00	Sub-Account	Buy
15:51:14	€ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	11.5575	(231,150.00)	Sub-Account	Sell
Total for € / R Currency Future			3		280	280,000		3,225,795.00		
Grand Total for all Instruments			50		9,862	9,862,000		94,338,376.90		