



Currency Futures Matched Trades

Report for 28/08/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:06:16	\$ / R 14-Sep-09	Currency Future	1	1,000	43	43,000	7.8125	335,937.50	Member	Buy
09:06:16	\$ / R 14-Sep-09	Currency Future	1	1,000	43	43,000	7.8125	(335,937.50)	Client	Sell
09:15:00	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8276	7,827,600.00	Member	Buy
09:15:57	\$ / R 13-Sep-10	Currency Future	1	1,000	585	585,000	720.0000	(421,200,000.00)	Member	Sell
09:18:18	\$ / R 13-Dec-10	Currency Future	1	1,000	117	117,000	820.0000	(95,940,000.00)	Member	Sell
09:24:18	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9030	(15,806.00)	Member	Sell
09:27:40	\$ / R 13-Sep-10	Currency Future	1	1,000	585	585,000	720.0000	421,200,000.00	Client	Buy
09:28:00	\$ / R 13-Dec-10	Currency Future	1	1,000	117	117,000	820.0000	95,940,000.00	Client	Buy
09:29:38	\$ / R 14-Sep-09	Currency Future	1	1,000	23	23,000	7.8400	180,320.00	Client	Buy
09:29:38	\$ / R 14-Sep-09	Currency Future	1	1,000	23	23,000	7.8400	(180,320.00)	Client	Sell
10:05:32	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9730	398,650.00	Client	Buy
10:05:32	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9730	(398,650.00)	Sub-Account	Sell
10:07:30	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9700	79,700.00	Client	Buy
10:07:30	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9700	(79,700.00)	Sub-Account	Sell
10:07:37	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8400	(78,400.00)	Sub-Account	Sell
10:07:37	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8400	78,400.00	Client	Buy
10:09:38	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9710	23,913.00	Client	Buy
10:09:38	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9710	(23,913.00)	Sub-Account	Sell
10:24:45	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8190	78,190.00	Client	Buy
10:24:45	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8190	(78,190.00)	Client	Sell
10:28:05	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	8.0830	(808,300.00)	Sub-Account	Sell
10:28:05	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	8.0830	808,300.00	Client	Buy
10:33:42	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9533	(1,988,325.00)	Member	Sell
10:36:59	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9510	23,853.00	Client	Buy
10:36:59	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9510	(23,853.00)	Sub-Account	Sell
10:39:42	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8275	39,137.50	Client	Buy
10:39:42	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8275	(39,137.50)	Sub-Account	Sell
10:48:08	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8126	(156,252.00)	Sub-Account	Sell
10:48:08	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8126	156,252.00	Client	Buy
10:50:08	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9533	1,988,325.00	Member	Buy
10:50:42	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9400	(47,640.00)	Sub-Account	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:50:42	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9400	47,640.00	Client	Buy
10:50:45	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8050	78,050.00	Client	Buy
10:50:45	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8050	(78,050.00)	Sub-Account	Sell
10:52:27	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8000	(156,000.00)	Sub-Account	Sell
10:52:27	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8000	156,000.00	Client	Buy
10:53:46	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9633	1,990,825.00	Client	Buy
10:53:46	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9633	(1,990,825.00)	Member	Sell
10:54:58	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.9330	(15,866.00)	Sub-Account	Sell
10:54:58	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.9330	15,866.00	Client	Buy
11:07:00	\$ / R 15-Mar-10	Currency Future	1	1,000	50	50,000	8.0500	(402,500.00)	Sub-Account	Sell
11:07:00	\$ / R 15-Mar-10	Currency Future	1	1,000	50	50,000	8.0500	402,500.00	Client	Buy
11:14:07	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7800	77,800.00	Client	Buy
11:14:07	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7800	(77,800.00)	Sub-Account	Sell
11:14:07	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7800	77,800.00	Client	Buy
11:14:07	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7800	(77,800.00)	Sub-Account	Sell
11:19:01	\$ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	7.7600	100,880.00	Sub-Account	Buy
11:19:01	\$ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	7.7600	(100,880.00)	Client	Sell
11:20:01	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7540	(77,540.00)	Client	Sell
11:20:01	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7540	77,540.00	Sub-Account	Buy
11:24:38	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9175	(395,875.00)	Member	Sell
11:25:43	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.7605	(31,042.00)	Client	Sell
11:25:43	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.7605	31,042.00	Sub-Account	Buy
11:35:32	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9172	(791,720.00)	Member	Sell
11:43:21	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9165	(79,165.00)	Member	Sell
11:43:22	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7970	(7,797.00)	Member	Sell
11:44:58	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9030	15,806.00	Client	Buy
11:53:25	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9270	(7,927.00)	Sub-Account	Sell
11:53:25	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9270	7,927.00	Client	Buy
12:03:31	\$ / R 14-Sep-09	Currency Future	1	1,000	17	17,000	7.7888	(132,409.60)	Member	Sell
12:07:04	\$ / R 14-Sep-09	Currency Future	1	1,000	17	17,000	7.7888	132,409.60	Client	Buy
12:07:07	\$ / R 15-Mar-10	Currency Future	1	1,000	6	6,000	8.0530	48,318.00	Sub-Account	Buy
12:07:07	\$ / R 15-Mar-10	Currency Future	1	1,000	6	6,000	8.0530	(48,318.00)	Sub-Account	Sell
12:14:05	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9165	79,165.00	Client	Buy
12:16:26	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9220	(79,220.00)	Sub-Account	Sell
12:16:26	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9220	79,220.00	Client	Buy
12:16:34	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9230	(396,150.00)	Sub-Account	Sell
12:16:34	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9230	396,150.00	Sub-Account	Buy
12:19:23	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9330	396,650.00	Client	Buy
12:19:23	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9330	(396,650.00)	Member	Sell
12:32:34	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8276	(7,827,600.00)	Client	Sell
12:43:57	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.9000	316,000.00	Sub-Account	Buy
12:43:57	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.9000	(316,000.00)	Client	Sell
12:44:18	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8055	31,222.00	Client	Buy
12:44:18	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8055	(31,222.00)	Sub-Account	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
13:05:46	\$ / R 14-Dec-09	Currency Future	1	1,000	83	83,000	7.9200	(657,360.00)	Member	Sell
13:33:53	\$ / R 14-Dec-09	Currency Future	1	1,000	83	83,000	7.9200	657,360.00	Client	Buy
13:49:27	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8100	(781,000.00)	Sub-Account	Sell
13:49:27	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8100	781,000.00	Client	Buy
14:00:39	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9285	792,850.00	Client	Buy
14:00:39	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9285	(792,850.00)	Sub-Account	Sell
14:04:50	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.7955	(31,182.00)	Sub-Account	Sell
14:04:50	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.7955	31,182.00	Client	Buy
15:09:38	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7970	7,797.00	Client	Buy
15:21:11	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7900	155,800.00	Client	Buy
15:21:11	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7900	(155,800.00)	Sub-Account	Sell
15:27:48	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7800	155,600.00	Client	Buy
15:27:48	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7800	(155,600.00)	Sub-Account	Sell
15:28:11	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9075	(395,375.00)	Member	Sell
15:28:44	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9150	79,150.00	Client	Buy
15:28:44	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9150	(79,150.00)	Sub-Account	Sell
15:28:50	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.9125	(15,825.00)	Sub-Account	Sell
15:28:50	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.9125	15,825.00	Client	Buy
15:28:50	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.9130	31,652.00	Client	Buy
15:28:50	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9130	395,650.00	Client	Buy
15:28:50	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.9130	(31,652.00)	Sub-Account	Sell
15:28:50	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9130	(395,650.00)	Sub-Account	Sell
15:33:50	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9150	(158,300.00)	Member	Sell
15:34:35	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9150	158,300.00	Client	Buy
16:08:04	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9172	791,720.00	Member	Buy
16:20:33	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7830	155,660.00	Member	Buy
16:20:43	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9310	79,310.00	Client	Buy
16:20:43	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9310	(79,310.00)	Sub-Account	Sell
16:21:32	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7830	(155,660.00)	Member	Sell
16:49:28	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9200	7,920.00	Client	Buy
16:49:28	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9200	(7,920.00)	Sub-Account	Sell
16:51:51	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9175	395,875.00	Client	Buy
16:58:00	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9075	395,375.00	Client	Buy
16:59:52	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.7810	(778,100.00)	Sub-Account	Sell
16:59:52	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.7810	778,100.00	Client	Buy
16:59:52	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.7800	(46,680.00)	Sub-Account	Sell
16:59:52	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.7800	46,680.00	Client	Buy
Total for \$ / R Currency Future			56		3,555	3,555,000		539,630,194.60		

08:19:21	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	12.9381	3,234,525.00	Client	Buy
08:19:21	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	12.9381	(3,234,525.00)	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
09:03:25	£ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	13.1839	(131,839.00)	Sub-Account	Sell
09:03:25	£ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	13.1839	131,839.00	Client	Buy
09:18:26	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.9825	12,982.50	Client	Buy
09:18:26	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.9825	(12,982.50)	Sub-Account	Sell
09:23:38	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.9160	(645,800.00)	Member	Sell
11:07:14	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.1420	39,426.00	Client	Buy
11:07:14	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.1420	(39,426.00)	Sub-Account	Sell
11:17:07	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.9205	129,205.00	Client	Buy
11:17:07	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.9205	(129,205.00)	Sub-Account	Sell
12:15:00	£ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	12.9190	(516,760.00)	Sub-Account	Sell
12:15:00	£ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	12.9190	516,760.00	Client	Buy
14:12:42	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.9160	645,800.00	Member	Buy
15:31:38	£ / R 14-Dec-09	Currency Future	1	1,000	65	65,000	12.9620	842,530.00	Client	Buy
15:31:38	£ / R 14-Dec-09	Currency Future	1	1,000	65	65,000	12.9620	(842,530.00)	Sub-Account	Sell
15:31:42	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	12.9200	25,840.00	Client	Buy
15:31:42	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	12.9200	(25,840.00)	Sub-Account	Sell
15:46:55	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.9385	64,692.50	Client	Buy
15:46:55	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.9385	(64,692.50)	Sub-Account	Sell
Total for £ / R Currency Future			10		436	436,000		5,643,600.00		

10:53:05	€ / R 15-Mar-10	Currency Future	1	1,000	15	15,000	11.5693	173,539.50	Client	Buy
10:53:05	€ / R 15-Mar-10	Currency Future	1	1,000	15	15,000	11.5693	(173,539.50)	Sub-Account	Sell
11:07:06	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.3820	34,146.00	Client	Buy
11:07:06	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.3820	(34,146.00)	Sub-Account	Sell
11:22:23	€ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	11.3638	(568,190.00)	Member	Sell
11:23:18	€ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	11.3638	568,190.00	Client	Buy
12:06:11	€ / R 15-Mar-10	Currency Future	1	1,000	20	20,000	11.5565	231,130.00	Client	Buy
12:06:11	€ / R 15-Mar-10	Currency Future	1	1,000	20	20,000	11.5565	(231,130.00)	Sub-Account	Sell
16:30:52	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.4050	(22,810.00)	Sub-Account	Sell
16:30:52	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.4050	22,810.00	Client	Buy
16:51:07	€ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	11.3770	91,016.00	Client	Buy
16:51:07	€ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	11.3770	(91,016.00)	Sub-Account	Sell
Total for € / R Currency Future			6		98	98,000		1,120,831.50		

Grand Total for all Instruments			72		4,089	4,089,000		546,394,626.10		