



Currency Futures Matched Trades

Report for 09/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:04:16	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	9.2903	(278,709.00)	Client	Sell
09:04:16	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	9.2903	278,709.00	Sub-Account	Buy
09:07:09	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.1706	18,341.20	Sub-Account	Buy
09:07:09	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.1706	(18,341.20)	Sub-Account	Sell
09:17:04	\$ / R 14-Dec-09	Currency Future	1	1,000	262	262,000	9.5299	2,496,833.80	Member	Buy
09:17:04	\$ / R 14-Dec-09	Currency Future	1	1,000	262	262,000	9.5299	(2,496,833.80)	Client	Sell
09:18:41	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1781	91,781.00	Sub-Account	Buy
09:18:41	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1781	(91,781.00)	Client	Sell
09:55:00	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.2150	(184,300.00)	Client	Sell
09:55:00	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.2150	184,300.00	Sub-Account	Buy
10:08:46	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	9.9384	298,152.00	Client	Buy
10:08:46	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	9.9384	(298,152.00)	Client	Sell
10:35:48	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2041	9,204,100.00	Member	Buy
10:57:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2041	(9,204,100.00)	Client	Sell
12:07:38	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.2546	(185,092.00)	Member	Sell
12:33:35	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.2546	185,092.00	Client	Buy
13:20:32	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2500	(18,500.00)	Sub-Account	Sell
13:20:32	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2500	18,500.00	Sub-Account	Buy
14:07:06	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2213	9,221,300.00	Member	Buy
14:08:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2213	(9,221,300.00)	Client	Sell
14:12:06	\$ / R 14-Sep-09	Currency Future	1	1,000	16	16,000	9.3705	(149,928.00)	Sub-Account	Sell
14:12:06	\$ / R 14-Sep-09	Currency Future	1	1,000	16	16,000	9.3705	149,928.00	Client	Buy
14:24:28	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	9.2000	644,000.00	Client	Buy
14:24:28	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	9.2000	(644,000.00)	Sub-Account	Sell
14:26:59	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2001	27,600.30	Client	Buy
14:26:59	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2001	(27,600.30)	Sub-Account	Sell
14:30:12	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	9.1850	101,035.00	Client	Buy
14:30:12	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	9.1850	(101,035.00)	Sub-Account	Sell
14:30:26	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.1800	27,540.00	Client	Buy
14:30:26	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.1800	(27,540.00)	Sub-Account	Sell
14:46:37	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.1450	182,900.00	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
14:46:37	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.1450	(182,900.00)	Client	Sell
14:47:45	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.3060	(465,300.00)	Member	Sell
14:48:20	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.3060	465,300.00	Client	Buy
14:50:56	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1500	9,150.00	Sub-Account	Buy
14:50:56	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1500	(9,150.00)	Sub-Account	Sell
14:50:59	\$ / R 12-Jun-09	Currency Future	1	1,000	29	29,000	9.1500	(265,350.00)	Sub-Account	Sell
14:50:59	\$ / R 12-Jun-09	Currency Future	1	1,000	29	29,000	9.1500	265,350.00	Sub-Account	Buy
14:51:24	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.3000	46,500.00	Client	Buy
14:51:24	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.3000	(46,500.00)	Sub-Account	Sell
14:51:54	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.1600	(183,200.00)	Sub-Account	Sell
14:51:54	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.1600	183,200.00	Client	Buy
14:55:02	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1450	(91,450.00)	Client	Sell
14:55:02	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1450	91,450.00	Client	Buy
14:59:52	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.1425	(914,250.00)	Member	Sell
14:59:52	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.1425	914,250.00	Client	Buy
15:13:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1500	9,150.00	Sub-Account	Buy
15:13:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1500	(9,150.00)	Sub-Account	Sell
15:13:12	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.2835	464,175.00	Client	Buy
15:13:12	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.2835	(464,175.00)	Sub-Account	Sell
15:18:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1496	9,149.60	Client	Buy
15:18:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1496	(9,149.60)	Sub-Account	Sell
15:23:33	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.1285	912,850.00	Sub-Account	Buy
15:23:33	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.1285	(912,850.00)	Client	Sell
15:25:07	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1706	9,170.60	Client	Buy
15:25:07	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1706	(9,170.60)	Sub-Account	Sell
15:26:04	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.1500	22,875,000.00	Member	Buy
15:56:56	\$ / R 12-Jun-09	Currency Future	1	1,000	57	57,000	9.1556	(521,869.20)	Client	Sell
15:56:56	\$ / R 12-Jun-09	Currency Future	1	1,000	57	57,000	9.1556	521,869.20	Sub-Account	Buy
16:01:47	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.1500	(22,875,000.00)	Client	Sell
16:26:52	\$ / R 12-Jun-09	Currency Future	1	1,000	35	35,000	9.1756	321,146.00	Member	Buy
16:26:52	\$ / R 12-Jun-09	Currency Future	1	1,000	35	35,000	9.1756	(321,146.00)	Sub-Account	Sell
Total for \$ / R Currency Future			31		5,459	5,459,000		50,227,822.70		

12:06:38	£ / R 12-Jun-09	Currency Future	1	1,000	60	60,000	13.5517	(813,102.00)	Member	Sell
12:36:09	£ / R 12-Jun-09	Currency Future	1	1,000	60	60,000	13.5517	813,102.00	Client	Buy
14:30:28	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.5000	67,500.00	Client	Buy
14:30:28	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.5000	(67,500.00)	Sub-Account	Sell
14:55:18	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.4500	(67,250.00)	Sub-Account	Sell
14:55:18	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.4500	67,250.00	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			3		70	70,000		947,852.00		
12:06:09	€ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	12.2875	(860,125.00)	Member	Sell
12:34:41	€ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	12.2875	860,125.00	Client	Buy
14:05:13	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	12.4854	(1,248,540.00)	Sub-Account	Sell
14:05:13	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	12.4854	1,248,540.00	Client	Buy
14:05:54	€ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.6443	(1,264,430.00)	Sub-Account	Sell
14:05:54	€ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.6443	1,264,430.00	Client	Buy
14:31:01	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.2000	61,000.00	Client	Buy
14:31:01	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.2000	(61,000.00)	Sub-Account	Sell
14:38:28	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	12.1557	(24,311.40)	Client	Sell
14:38:28	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	12.1557	24,311.40	Sub-Account	Buy
14:55:19	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.1500	(121,500.00)	Sub-Account	Sell
14:55:19	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.1500	121,500.00	Client	Buy
15:00:19	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.1825	(1,218,250.00)	Member	Sell
15:00:19	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.1825	1,218,250.00	Client	Buy
16:46:48	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.1200	60,600.00	Client	Buy
16:46:48	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.1200	(60,600.00)	Sub-Account	Sell
Total for € / R Currency Future			8		392	392,000		4,858,756.40		
12:56:05	ZAAD 12-Jun-09	Currency Future	1	1,000	5	5,000	6.5748	(32,874.00)	Sub-Account	Sell
12:56:05	ZAAD 12-Jun-09	Currency Future	1	1,000	5	5,000	6.5748	32,874.00	Client	Buy
Total for ZAAD Currency Future			1		5	5,000		32,874.00		
Grand Total for all Instruments			43		5,926	5,926,000		56,067,305.10		