



Currency Futures Matched Trades

Report for 02/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:06:02	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.2134	(32,853.60)	Sub-Account	Sell
09:06:02	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.2134	32,853.60	Client	Buy
09:31:17	\$ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	7.9405	(103,226.50)	Member	Sell
09:31:17	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9425	(794,250.00)	Member	Sell
09:31:17	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9425	(794,250.00)	Member	Sell
09:31:17	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9425	(794,250.00)	Member	Sell
09:43:48	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9425	794,250.00	Member	Buy
09:44:01	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9425	794,250.00	Member	Buy
09:44:11	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9425	794,250.00	Member	Buy
10:07:59	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9086	31,634.40	Client	Buy
10:07:59	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9086	(31,634.40)	Client	Sell
10:16:49	\$ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	7.9405	103,226.50	Client	Buy
10:36:54	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0700	8,070.00	Client	Buy
10:36:54	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0700	(8,070.00)	Sub-Account	Sell
11:28:19	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.0390	80,390.00	Member	Buy
11:41:58	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.0625	(32,250.00)	Member	Sell
11:43:15	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.0625	32,250.00	Client	Buy
12:13:13	\$ / R 14-Sep-09	Currency Future	1	1,000	6,656	6,656,000	7.9235	(52,738,816.00)	Client	Sell
12:13:13	\$ / R 14-Sep-09	Currency Future	1	1,000	6,656	6,656,000	7.9235	52,738,816.00	Client	Buy
12:18:43	\$ / R 14-Sep-09	Currency Future	1	1,000	6,656	6,656,000	7.9235	52,738,816.00	Client	Buy
12:18:43	\$ / R 14-Sep-09	Currency Future	1	1,000	6,656	6,656,000	7.9235	(52,738,816.00)	Member	Sell
12:21:33	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9170	79,170.00	Member	Buy
12:21:57	\$ / R 14-Sep-09	Currency Future	1	1,000	72	72,000	7.9235	(570,492.00)	Member	Sell
12:26:08	\$ / R 14-Sep-09	Currency Future	1	1,000	72	72,000	7.9235	570,492.00	Member	Buy
12:27:29	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9170	(79,170.00)	Member	Sell
12:28:38	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.0390	(80,390.00)	Member	Sell
12:31:27	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9230	(396,150.00)	Member	Sell
12:32:03	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9295	(792,950.00)	Member	Sell
12:32:50	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9087	(31,634.80)	Client	Sell
12:32:50	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9087	31,634.80	Client	Buy
12:44:26	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9230	396,150.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
12:46:49	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9295	792,950.00	Member	Buy
14:30:19	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9200	(15,840.00)	Client	Sell
14:30:19	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9200	15,840.00	Sub-Account	Buy
14:50:09	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9575	(15,915.00)	Client	Sell
14:50:09	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9575	15,915.00	Client	Buy
14:55:53	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.9459	(63,567.20)	Sub-Account	Sell
14:55:53	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.9459	63,567.20	Client	Buy
15:40:08	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9575	(15,915.00)	Client	Sell
15:40:08	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.9575	15,915.00	Client	Buy
15:44:03	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9857	7,985.70	Client	Buy
15:44:03	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9857	(7,985.70)	Sub-Account	Sell
15:45:06	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	8.1282	97,538.40	Client	Buy
15:45:06	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	8.1282	(97,538.40)	Sub-Account	Sell
16:40:06	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.9688	119,532.00	Client	Buy
16:40:06	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.9688	(119,532.00)	Client	Sell
16:40:35	\$ / R 14-Sep-09	Currency Future	1	1,000	22	22,000	7.9739	175,425.80	Client	Buy
16:40:35	\$ / R 14-Sep-09	Currency Future	1	1,000	22	22,000	7.9739	(175,425.80)	Sub-Account	Sell
16:40:46	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9688	39,844.00	Client	Buy
16:40:46	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9688	(39,844.00)	Client	Sell
16:47:23	\$ / R 14-Sep-09	Currency Future	1	1,000	107	107,000	7.9688	(852,661.60)	Sub-Account	Sell
16:47:23	\$ / R 14-Sep-09	Currency Future	1	1,000	107	107,000	7.9688	852,661.60	Client	Buy
16:54:33	\$ / R 14-Sep-09	Currency Future	1	1,000	1,250	1,250,000	7.8448	(9,806,000.00)	Client	Sell
16:54:33	\$ / R 14-Sep-09	Currency Future	1	1,000	1,250	1,250,000	7.8448	9,806,000.00	Member	Buy
Total for \$ / R Currency Future			27		15,310	15,310,000		121,229,428.00		
09:31:17	£ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	13.0100	(117,090.00)	Member	Sell
10:17:48	£ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	13.0100	117,090.00	Client	Buy
10:37:44	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	13.1981	26,396.20	Client	Buy
10:37:44	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	13.1981	(26,396.20)	Sub-Account	Sell
15:04:16	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.0000	65,000.00	Client	Buy
15:04:16	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.0000	(65,000.00)	Client	Sell
15:43:36	£ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	13.0000	182,000.00	Sub-Account	Buy
15:43:36	£ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	13.0000	(182,000.00)	Client	Sell
Total for £ / R Currency Future			4		30	30,000		390,486.20		
10:18:20	€ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	11.1720	(100,548.00)	Member	Sell
10:18:56	€ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	11.1720	100,548.00	Client	Buy
10:24:21	€ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	11.3185	79,229.50	Sub-Account	Buy
10:24:21	€ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	11.3185	(79,229.50)	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
10:40:05	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.1800	(1,118,000.00)	Member	Sell
11:21:36	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.1758	(11,175.80)	Sub-Account	Sell
11:21:36	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.1758	11,175.80	Client	Buy
11:21:54	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.1758	33,527.40	Client	Buy
11:21:54	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.1758	(33,527.40)	Sub-Account	Sell
11:42:32	€ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.3685	(45,474.00)	Member	Sell
11:43:39	€ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.3685	45,474.00	Client	Buy
12:25:29	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.1800	1,118,000.00	Member	Buy
13:20:03	€ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	11.1483	(2,229,660.00)	Member	Sell
13:25:07	€ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	11.1483	2,229,660.00	Member	Buy
13:26:19	€ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	11.1583	2,231,660.00	Client	Buy
13:26:19	€ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	11.1583	(2,231,660.00)	Member	Sell
15:35:49	€ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	11.1792	(3,353,760.00)	Member	Sell
15:45:44	€ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	11.1792	3,353,760.00	Member	Buy
15:50:15	€ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	11.1862	(3,355,860.00)	Member	Sell
15:50:15	€ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	11.1862	3,355,860.00	Client	Buy
15:55:22	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.1978	(1,119,780.00)	Member	Sell
15:56:57	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.1978	1,119,780.00	Member	Buy
15:57:23	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.2000	1,120,000.00	Client	Buy
15:57:23	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.2000	(1,120,000.00)	Member	Sell
15:59:09	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.1805	(1,118,050.00)	Sub-Account	Sell
15:59:09	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.1805	1,118,050.00	Sub-Account	Buy
16:00:04	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.1905	(1,119,050.00)	Member	Sell
16:00:04	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	11.1905	1,119,050.00	Client	Buy
16:52:55	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	11.1650	(558,250.00)	Sub-Account	Sell
16:52:55	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	11.1650	558,250.00	Sub-Account	Buy
16:54:12	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	11.1750	(558,750.00)	Member	Sell
16:54:12	€ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	11.1750	558,750.00	Client	Buy
Total for € / R Currency Future			16		1,624	1,624,000		18,152,774.70		

10:54:12	ZAAD 14-Sep-09	Currency Future	1	1,000	5	5,000	6.3488	(31,744.00)	Sub-Account	Sell
10:54:12	ZAAD 14-Sep-09	Currency Future	1	1,000	5	5,000	6.3488	31,744.00	Client	Buy
Total for ZAAD Currency Future			1		5	5,000		31,744.00		

Grand Total for all Instruments			48		16,969	16,969,000		139,804,432.90		