



Currency Futures Matched Trades

Report for 12/08/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:04:29	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2057	41,028.50	Sub-Account	Buy
09:04:29	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2057	(41,028.50)	Client	Sell
09:15:56	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2623	(8,262,300.00)	Member	Sell
09:38:08	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.5400	(34,160.00)	Sub-Account	Sell
09:38:08	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.5400	34,160.00	Client	Buy
09:45:12	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2623	8,262,300.00	Client	Buy
09:54:10	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.2421	247,263.00	Member	Buy
09:57:18	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.2421	(247,263.00)	Client	Sell
10:10:16	\$ / R 14-Sep-09	Currency Future	1	1,000	27	27,000	8.2000	221,400.00	Client	Buy
10:10:16	\$ / R 14-Sep-09	Currency Future	1	1,000	27	27,000	8.2000	(221,400.00)	Client	Sell
10:10:16	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2001	(82,001.00)	Client	Sell
10:10:16	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2001	82,001.00	Client	Buy
10:12:13	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2142	8,214.20	Sub-Account	Buy
10:12:13	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2142	(8,214.20)	Client	Sell
10:13:31	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.2525	(16,505,000.00)	Member	Sell
10:13:31	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.2525	16,505,000.00	Client	Buy
11:36:42	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2135	410,675.00	Member	Buy
11:37:07	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2000	(41,000.00)	Client	Sell
11:37:07	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2000	41,000.00	Client	Buy
11:46:15	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2235	8,223.50	Member	Buy
11:56:57	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1712	8,171,200.00	Member	Buy
11:59:44	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1712	(8,171,200.00)	Client	Sell
12:08:29	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2133	82,133.00	Client	Buy
12:08:29	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2133	(82,133.00)	Sub-Account	Sell
12:11:39	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.3500	8,350.00	Client	Buy
12:11:39	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.3500	(8,350.00)	Sub-Account	Sell
12:50:52	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2235	(8,223.50)	Client	Sell
13:13:17	\$ / R 14-Sep-09	Currency Future	1	1,000	650	650,000	8.2100	5,336,500.00	Client	Buy
13:13:17	\$ / R 14-Sep-09	Currency Future	1	1,000	650	650,000	8.2100	(5,336,500.00)	Member	Sell
13:33:09	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2135	(410,675.00)	Client	Sell
14:21:10	\$ / R 14-Sep-09	Currency Future	1	1,000	68	68,000	8.2000	(557,600.00)	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
14:21:10	\$ / R 14-Sep-09	Currency Future	1	1,000	68	68,000	8.2000	557,600.00	Client	Buy
14:33:57	\$ / R 14-Sep-09	Currency Future	1	1,000	68	68,000	8.1995	(557,566.00)	Member	Sell
14:35:57	\$ / R 14-Sep-09	Currency Future	1	1,000	68	68,000	8.1995	557,566.00	Member	Buy
14:36:27	\$ / R 14-Sep-09	Currency Future	1	1,000	68	68,000	8.1915	(557,022.00)	Member	Sell
14:45:59	\$ / R 14-Sep-09	Currency Future	1	1,000	68	68,000	8.1995	557,566.00	Member	Buy
14:46:40	\$ / R 14-Sep-09	Currency Future	1	1,000	68	68,000	8.1995	(557,566.00)	Member	Sell
14:51:40	\$ / R 14-Sep-09	Currency Future	1	1,000	68	68,000	8.1915	557,022.00	Member	Buy
15:39:44	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2000	(82,000.00)	Client	Sell
15:39:44	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2000	82,000.00	Client	Buy
15:52:48	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1900	(819,000.00)	Sub-Account	Sell
15:52:48	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1900	819,000.00	Client	Buy
15:52:49	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	8.1900	573,300.00	Client	Buy
15:52:49	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	8.1900	(573,300.00)	Sub-Account	Sell
15:56:41	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	8.1805	57,263.50	Client	Buy
15:56:41	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1806	40,903.00	Client	Buy
15:56:41	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	8.1805	(57,263.50)	Sub-Account	Sell
15:56:41	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1806	81,806.00	Client	Buy
15:56:41	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1806	(81,806.00)	Sub-Account	Sell
15:56:41	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1806	(40,903.00)	Sub-Account	Sell
16:21:08	\$ / R 14-Jun-10	Currency Future	1	1,000	360	360,000	8.6365	3,109,140.00	Member	Buy
16:26:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1500	40,750.00	Client	Buy
16:26:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1500	(40,750.00)	Client	Sell
16:26:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1501	(40,750.50)	Client	Sell
16:26:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1501	40,750.50	Client	Buy
16:27:23	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.1500	48,900.00	Client	Buy
16:27:23	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.1500	(48,900.00)	Sub-Account	Sell
16:36:42	\$ / R 14-Jun-10	Currency Future	1	1,000	360	360,000	8.6365	(3,109,140.00)	Client	Sell
16:50:28	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1300	(40,650.00)	Client	Sell
16:50:28	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1300	40,650.00	Client	Buy
16:51:36	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1270	40,635.00	Sub-Account	Buy
16:51:36	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1270	(40,635.00)	Client	Sell
16:51:43	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1210	(162,420.00)	Client	Sell
16:51:43	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1210	162,420.00	Sub-Account	Buy
16:52:50	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1270	(40,635.00)	Client	Sell
16:52:50	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1270	40,635.00	Client	Buy
16:54:54	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.1270	(16,254.00)	Client	Sell
16:54:54	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.1270	16,254.00	Sub-Account	Buy
Total for \$ / R Currency Future			34		5,681	5,681,000		46,883,609.20		

11:58:06	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.7500	(13,750.00)	Sub-Account	Sell
11:58:06	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.7500	13,750.00	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
13:12:35	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	13.7494	(274,988.00)	Member	Sell
13:12:36	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	13.7477	(274,954.00)	Member	Sell
13:52:47	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	13.7494	274,988.00	Member	Buy
13:52:59	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	13.7477	274,954.00	Member	Buy
Total for £ / R Currency Future			3		41	41,000		563,692.00		
15:59:07	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.8000	(11,800.00)	Sub-Account	Sell
15:59:07	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.8000	11,800.00	Client	Buy
Total for € / R Currency Future			1		1	1,000		11,800.00		
Grand Total for all Instruments			38		5,723	5,723,000		47,459,101.20		