



Currency Futures Matched Trades

Report for 26/08/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:54:27	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9575	(1,989,375.00)	Member	Sell
09:12:24	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9575	1,989,375.00	Member	Buy
09:16:04	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8262	(391,310.00)	Member	Sell
09:22:44	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9446	23,833.80	Member	Buy
09:22:44	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9446	(23,833.80)	Client	Sell
09:23:48	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8262	391,310.00	Client	Buy
09:39:47	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9650	1,991,250.00	Client	Buy
09:39:47	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9650	(1,991,250.00)	Member	Sell
09:48:51	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.9470	(1,589,400.00)	Member	Sell
09:49:11	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9470	(794,700.00)	Member	Sell
09:49:29	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9470	(794,700.00)	Member	Sell
10:00:55	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9380	(47,628.00)	Sub-Account	Sell
10:00:55	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9380	47,628.00	Client	Buy
10:23:39	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9425	(397,125.00)	Member	Sell
10:40:11	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9425	397,125.00	Member	Buy
10:49:37	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9525	(397,625.00)	Member	Sell
10:49:37	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9525	397,625.00	Client	Buy
10:57:21	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8205	(156,410.00)	Sub-Account	Sell
10:57:21	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8205	156,410.00	Client	Buy
11:04:00	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.9470	1,589,400.00	Client	Buy
11:11:19	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.9470	(1,589,400.00)	Client	Sell
11:11:19	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.9470	1,589,400.00	Client	Buy
11:12:42	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9470	794,700.00	Client	Buy
11:12:58	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9470	794,700.00	Client	Buy
11:25:59	\$ / R 14-Sep-09	Currency Future	1	1,000	55	55,000	7.8215	(430,182.50)	Member	Sell
11:38:54	\$ / R 14-Sep-09	Currency Future	1	1,000	55	55,000	7.8215	430,182.50	Client	Buy
12:03:06	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8315	391,575.00	Client	Buy
12:03:06	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8315	(391,575.00)	Sub-Account	Sell
12:42:52	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9660	79,660.00	Sub-Account	Buy
12:42:52	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9660	(79,660.00)	Client	Sell
13:01:19	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8510	78,510.00	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
13:08:21	\$ / R 14-Sep-09	Currency Future	1	1,000	1,055	1,055,000	7.8725	(8,305,487.50)	Client	Sell
13:08:21	\$ / R 14-Sep-09	Currency Future	1	1,000	1,055	1,055,000	7.8725	8,305,487.50	Client	Buy
13:09:00	\$ / R 14-Sep-09	Currency Future	1	1,000	1,055	1,055,000	7.8700	(8,302,850.00)	Member	Sell
13:09:00	\$ / R 14-Sep-09	Currency Future	1	1,000	1,055	1,055,000	7.8700	8,302,850.00	Client	Buy
13:33:52	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8510	(78,510.00)	Client	Sell
13:40:17	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	8.0000	48,000.00	Sub-Account	Buy
13:40:17	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	8.0000	(48,000.00)	Client	Sell
13:58:18	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8710	78,710.00	Member	Buy
13:58:19	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8710	78,710.00	Member	Buy
14:37:44	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8710	(78,710.00)	Client	Sell
14:38:00	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8710	(78,710.00)	Client	Sell
14:48:13	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8862	(394,310.00)	Member	Sell
14:48:15	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	7.8962	(552,734.00)	Member	Sell
15:11:02	\$ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	8.1533	(81,533.00)	Member	Sell
15:11:27	\$ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	8.1533	81,533.00	Member	Buy
15:45:16	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9160	395,800.00	Client	Buy
15:45:16	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9160	(395,800.00)	Sub-Account	Sell
15:47:44	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9250	31,700.00	Client	Buy
15:47:44	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9250	(31,700.00)	Sub-Account	Sell
16:03:10	\$ / R 14-Dec-09	Currency Future	1	1,000	747	747,000	380.2400	(284,039,280.00)	Member	Sell
16:08:14	\$ / R 14-Dec-09	Currency Future	1	1,000	747	747,000	380.2400	284,039,280.00	Client	Buy
16:15:53	\$ / R 14-Jun-10	Currency Future	1	1,000	140	140,000	649.0000	(90,860,000.00)	Member	Sell
16:18:06	\$ / R 14-Jun-10	Currency Future	1	1,000	140	140,000	649.0000	90,860,000.00	Client	Buy
16:19:13	\$ / R 15-Mar-10	Currency Future	1	1,000	279	279,000	498.0000	(138,942,000.00)	Member	Sell
16:20:12	\$ / R 15-Mar-10	Currency Future	1	1,000	279	279,000	498.0000	138,942,000.00	Client	Buy
16:22:08	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	7.8962	552,734.00	Client	Buy
16:22:14	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9100	(791,000.00)	Sub-Account	Sell
16:22:14	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.9100	791,000.00	Member	Buy
16:22:45	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8862	394,310.00	Client	Buy
16:22:49	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9000	(395,000.00)	Sub-Account	Sell
16:22:49	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9001	(39,500.50)	Sub-Account	Sell
16:22:49	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9000	395,000.00	Member	Buy
16:22:49	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9001	39,500.50	Client	Buy
16:28:53	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.0386	(803,860.00)	Member	Sell
16:28:54	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.0347	(4,017,350.00)	Member	Sell
16:29:21	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.0347	4,017,350.00	Client	Buy
16:32:46	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.0386	803,860.00	Client	Buy
16:34:41	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9040	79,040.00	Client	Buy
16:34:41	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9040	(79,040.00)	Sub-Account	Sell
16:56:59	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9000	(79,000.00)	Client	Sell
16:56:59	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9000	79,000.00	Sub-Account	Buy
16:57:01	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9000	39,500.00	Client	Buy
16:57:01	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9000	(39,500.00)	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
Total for \$ / R Currency Future			37		5,670	5,670,000		549,498,049.30		
09:23:21	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	13.0085	39,025.50	Member	Buy
09:23:21	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	13.0085	(39,025.50)	Client	Sell
10:03:59	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.9684	(1,296,840.00)	Member	Sell
10:14:21	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.9580	(129,580.00)	Member	Sell
10:14:54	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.9684	1,296,840.00	Client	Buy
10:15:55	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.9580	129,580.00	Member	Buy
10:16:34	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.9500	129,500.00	Client	Buy
10:16:34	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.9500	(129,500.00)	Sub-Account	Sell
10:19:08	£ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	12.9584	(323,960.00)	Member	Sell
10:23:09	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.9481	(647,405.00)	Member	Sell
10:39:42	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.9481	647,405.00	Member	Buy
10:49:55	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.9581	(647,905.00)	Member	Sell
10:49:55	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.9581	647,905.00	Client	Buy
11:06:28	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	12.7700	(255,400.00)	Sub-Account	Sell
11:06:28	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	12.7700	255,400.00	Client	Buy
14:08:08	£ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	13.0545	104,436.00	Client	Buy
14:08:08	£ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	13.0545	(104,436.00)	Sub-Account	Sell
14:46:48	£ / R 14-Dec-09	Currency Future	1	1,000	156	156,000	13.0335	(2,033,226.00)	Sub-Account	Sell
14:46:48	£ / R 14-Dec-09	Currency Future	1	1,000	156	156,000	13.0335	2,033,226.00	Client	Buy
16:41:27	£ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	12.9584	323,960.00	Member	Buy
Total for £ / R Currency Future			10		432	432,000		5,607,277.50		
Grand Total for all Instruments			47		6,102	6,102,000		555,105,326.80		