



Currency Futures Matched Trades

Report for 14/08/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:22:50	\$ / R 14-Sep-09	Currency Future	1	1,000	49	49,000	8.0750	(395,675.00)	Client	Sell
09:22:50	\$ / R 14-Sep-09	Currency Future	1	1,000	49	49,000	8.0750	395,675.00	Member	Buy
09:24:29	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0900	(809,000.00)	Client	Sell
09:24:29	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0900	809,000.00	Sub-Account	Buy
09:26:43	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.0890	(121,335.00)	Client	Sell
09:26:43	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.0890	121,335.00	Sub-Account	Buy
09:31:30	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2345	32,938.00	Client	Buy
09:31:30	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.2345	(32,938.00)	Client	Sell
09:31:38	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2345	(8,234.50)	Client	Sell
09:31:38	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2345	8,234.50	Client	Buy
09:32:48	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.1500	(24,450.00)	Sub-Account	Sell
09:32:48	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.1500	24,450.00	Client	Buy
11:07:31	\$ / R 14-Dec-09	Currency Future	1	1,000	87	87,000	445.0000	(38,715,000.00)	Member	Sell
11:16:12	\$ / R 14-Dec-09	Currency Future	1	1,000	87	87,000	445.0000	38,715,000.00	Client	Buy
11:53:34	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.1025	(48,615.00)	Sub-Account	Sell
11:53:34	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.1025	48,615.00	Client	Buy
11:56:49	\$ / R 14-Sep-09	Currency Future	1	1,000	125	125,000	8.0941	(1,011,762.50)	Member	Sell
13:57:51	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	8.2605	(8,260,500.00)	Member	Sell
14:18:15	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	8.2605	8,260,500.00	Client	Buy
15:03:28	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.2400	82,400.00	Client	Buy
15:03:28	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.2400	24,720.00	Client	Buy
15:03:28	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.2400	(82,400.00)	Sub-Account	Sell
15:03:28	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.2400	(24,720.00)	Sub-Account	Sell
15:20:02	\$ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	8.3600	25,080.00	Client	Buy
15:20:02	\$ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	8.3600	(25,080.00)	Sub-Account	Sell
15:39:28	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.1000	(16,200.00)	Sub-Account	Sell
15:39:28	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.1000	16,200.00	Client	Buy
15:59:37	\$ / R 14-Sep-09	Currency Future	1	1,000	125	125,000	8.0941	1,011,762.50	Client	Buy
16:15:49	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.1232	(243,696.00)	Member	Sell
16:28:45	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.1369	(4,068,450.00)	Member	Sell
16:28:45	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.1344	(16,268,800.00)	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
16:28:46	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.1399	(65,119.20)	Member	Sell
16:30:22	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.1369	4,068,450.00	Client	Buy
16:30:46	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.1399	65,119.20	Client	Buy
16:31:12	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.1232	243,696.00	Client	Buy
16:33:10	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.1344	16,268,800.00	Client	Buy
16:46:00	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0581	(40,290.50)	Client	Sell
16:46:00	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0581	40,290.50	Client	Buy
16:52:33	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1500	8,150.00	Client	Buy
16:52:33	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1500	(8,150.00)	Client	Sell
16:54:00	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.1251	487,506.00	Member	Buy
16:54:18	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	8.1251	(487,506.00)	Member	Sell
16:55:25	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1246	162,492.00	Member	Buy
16:55:43	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1246	(162,492.00)	Member	Sell
17:01:52	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.1149	(324,596.00)	Client	Sell
17:01:58	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.1149	324,596.00	Member	Buy
Total for \$ / R Currency Future			23		4,072	4,072,000		71,245,009.70		

09:31:21	£ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	13.8300	13,830.00	Client	Buy
09:31:21	£ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	13.8300	(13,830.00)	Sub-Account	Sell
10:29:41	£ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	13.3815	(107,052.00)	Sub-Account	Sell
10:29:41	£ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	13.3815	107,052.00	Client	Buy
16:15:53	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	13.6500	40,950.00	Client	Buy
16:15:53	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	13.6500	(40,950.00)	Sub-Account	Sell
16:28:47	£ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	13.4522	(6,726,100.00)	Member	Sell
16:30:06	£ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	13.4522	6,726,100.00	Client	Buy
Total for £ / R Currency Future			4		512	512,000		6,887,932.00		

14:55:19	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.7700	35,310.00	Client	Buy
14:55:19	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.7700	(35,310.00)	Sub-Account	Sell
15:03:29	€ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	11.9500	(23,900.00)	Sub-Account	Sell
15:03:29	€ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	11.9500	23,900.00	Client	Buy
16:15:50	€ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	11.5612	(231,224.00)	Member	Sell
16:31:33	€ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	11.5612	231,224.00	Client	Buy
Total for € / R Currency Future			3		25	25,000		290,434.00		

12:44:20	ZAAD 14-Sep-09	Currency Future	1	1,000	32	32,000	6.7915	217,328.00	Sub-Account	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
12:44:20	ZAAD 14-Sep-09	Currency Future	1	1,000	32	32,000	6.7915	(217,328.00)	Client	Sell
Total for ZAAD Currency Future			1		32	32,000		217,328.00		
Grand Total for all Instruments			31		4,641	4,641,000		78,640,703.70		