



Currency Futures Matched Trades

Report for 31/08/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:09:57	\$ / R 14-Sep-09	Currency Future	1	1,000	82	82,000	7.8080	640,256.00	Member	Buy
09:09:57	\$ / R 14-Sep-09	Currency Future	1	1,000	82	82,000	7.8080	(640,256.00)	Client	Sell
09:47:54	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7952	155,904.00	Member	Buy
09:48:45	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.9065	3,953,250.00	Member	Buy
09:49:08	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	7.7765	(3,888,250.00)	Member	Sell
09:49:10	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7952	(155,904.00)	Client	Sell
09:50:03	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8200	(31,280.00)	Sub-Account	Sell
09:50:03	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8200	31,280.00	Client	Buy
09:55:33	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	7.7765	3,888,250.00	Client	Buy
09:55:48	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.9065	(3,953,250.00)	Client	Sell
10:04:30	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	205.6600	5,141,500.00	Member	Buy
10:10:32	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8116	(7,811,600.00)	Member	Sell
10:15:10	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8116	7,811,600.00	Client	Buy
10:32:04	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	205.6600	(5,141,500.00)	Member	Sell
10:50:15	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9000	7,900.00	Client	Buy
10:50:15	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9000	(7,900.00)	Client	Sell
11:09:54	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8110	(781,100.00)	Sub-Account	Sell
11:09:54	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8110	781,100.00	Client	Buy
11:14:08	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.9367	(2,381,010.00)	Member	Sell
11:16:58	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.9367	2,381,010.00	Client	Buy
12:25:56	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8155	(78,155.00)	Sub-Account	Sell
12:25:56	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8155	78,155.00	Client	Buy
13:03:44	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.9512	(1,590,240.00)	Member	Sell
13:06:07	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.9512	1,590,240.00	Client	Buy
13:58:19	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.9500	15,900.00	Client	Buy
13:58:19	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.9500	(15,900.00)	Client	Sell
14:21:10	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9450	71,505.00	Client	Buy
14:21:10	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9450	79,450.00	Client	Buy
14:21:10	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9450	(79,450.00)	Client	Sell
14:21:10	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9450	(71,505.00)	Client	Sell
15:18:10	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9570	(39,785.00)	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
15:18:10	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9570	39,785.00	Client	Buy
15:32:05	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9575	(71,617.50)	Client	Sell
15:32:05	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9575	71,617.50	Client	Buy
15:34:15	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.9575	135,277.50	Client	Buy
15:34:15	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.9575	(135,277.50)	Client	Sell
16:05:03	\$ / R 14-Dec-09	Currency Future	1	1,000	24	24,000	7.9575	190,980.00	Client	Buy
16:05:03	\$ / R 14-Dec-09	Currency Future	1	1,000	24	24,000	7.9575	(190,980.00)	Sub-Account	Sell
16:19:07	\$ / R 14-Dec-09	Currency Future	1	1,000	5,000	5,000,000	7.9500	(39,750,000.00)	Member	Sell
16:20:44	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.9570	(63,656.00)	Sub-Account	Sell
16:20:44	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.9570	63,656.00	Client	Buy
16:29:21	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9761	(7,976.10)	Member	Sell
16:29:55	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9761	7,976.10	Client	Buy
16:59:30	\$ / R 14-Dec-09	Currency Future	1	1,000	5,000	5,000,000	7.9500	39,750,000.00	Client	Buy

Total for \$ / R Currency Future **22** **7,827** **7,827,000** **66,886,592.10**

09:21:14	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	12.8945	(3,223,625.00)	Member	Sell
09:21:14	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	12.8945	3,223,625.00	Client	Buy
09:23:00	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.9060	(6,453,000.00)	Member	Sell
10:12:49	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.8794	(128,794.00)	Member	Sell
10:30:35	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	12.6725	63,362.50	Client	Buy
10:30:35	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	12.6725	(63,362.50)	Sub-Account	Sell
10:50:56	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.8794	128,794.00	Member	Buy
11:18:25	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.0890	(39,267.00)	Sub-Account	Sell
11:18:25	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.0890	39,267.00	Client	Buy
13:05:58	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.9060	6,453,000.00	Member	Buy
16:19:07	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	12.6945	(38,083.50)	Member	Sell
16:47:11	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.9575	(64,787.50)	Sub-Account	Sell
16:47:11	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.9575	64,787.50	Client	Buy
16:47:46	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	12.6945	38,083.50	Client	Buy

Total for £ / R Currency Future **7** **776** **776,000** **10,010,919.50**

09:48:06	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.1275	22,255.00	Sub-Account	Buy
09:48:06	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.1275	(22,255.00)	Client	Sell
10:10:34	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.1760	11,176.00	Client	Buy
10:10:34	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.1760	(11,176.00)	Sub-Account	Sell
10:38:18	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.3530	(22,706.00)	Sub-Account	Sell
10:38:18	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.3530	22,706.00	Sub-Account	Buy
11:05:01	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.3575	(113,575.00)	Sub-Account	Sell
11:05:01	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.3575	113,575.00	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			4		15	15,000		169,712.00		
12:13:12	ZAAD 14-Sep-09	Currency Future	1	1,000	25	25,000	6.5070	162,675.00	Member	Buy
16:53:32	ZAAD 14-Sep-09	Currency Future	1	1,000	25	25,000	6.5070	(162,675.00)	Client	Sell
Total for ZAAD Currency Future			1		25	25,000		162,675.00		
Grand Total for all Instruments			34		8,643	8,643,000		77,229,898.60		