



Currency Futures Matched Trades

Report for 19/10/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:24	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4245	(14,849.00)	Sub-Account	Sell
09:02:24	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4245	14,849.00	Client	Buy
09:02:32	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4055	14,811.00	Sub-Account	Buy
09:02:32	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4055	(14,811.00)	Sub-Account	Sell
09:12:43	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.4200	(111,300.00)	Client	Sell
09:12:43	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.4200	111,300.00	Client	Buy
09:24:51	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4200	37,100.00	Sub-Account	Buy
09:24:51	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4200	(37,100.00)	Client	Sell
09:40:10	\$ / R 14-Dec-09	Currency Future	1	1,000	127	127,000	7.4100	941,070.00	Member	Buy
09:40:10	\$ / R 14-Dec-09	Currency Future	1	1,000	127	127,000	7.4100	(941,070.00)	Client	Sell
09:42:07	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.3965	(147,930.00)	Client	Sell
09:42:07	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.3965	147,930.00	Sub-Account	Buy
09:50:59	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4225	(74,225.00)	Sub-Account	Sell
09:50:59	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4225	74,225.00	Client	Buy
10:02:23	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.4010	(44,406.00)	Client	Sell
10:02:23	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.4010	44,406.00	Sub-Account	Buy
10:11:08	\$ / R 14-Dec-09	Currency Future	1	1,000	31	31,000	7.4120	(229,772.00)	Sub-Account	Sell
10:11:08	\$ / R 14-Dec-09	Currency Future	1	1,000	31	31,000	7.4120	229,772.00	Sub-Account	Buy
12:02:01	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4400	37,200.00	Client	Buy
12:02:01	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4400	(37,200.00)	Sub-Account	Sell
13:20:40	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	142.0000	142,000,000.00	Client	Buy
13:20:40	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	142.0000	(142,000,000.00)	Member	Sell
15:08:48	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4340	37,170.00	Sub-Account	Buy
15:08:48	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4340	(37,170.00)	Client	Sell
15:32:45	\$ / R 14-Dec-09	Currency Future	1	1,000	70	70,000	7.4370	(520,590.00)	Client	Sell
15:32:45	\$ / R 14-Dec-09	Currency Future	1	1,000	70	70,000	7.4370	520,590.00	Sub-Account	Buy
16:01:06	\$ / R 14-Jun-10	Currency Future	1	1,000	100	100,000	7.7025	(770,250.00)	Sub-Account	Sell
16:01:06	\$ / R 14-Jun-10	Currency Future	1	1,000	100	100,000	7.7025	770,250.00	Client	Buy
16:04:15	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.4555	372,775.00	Client	Buy
16:04:15	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.4555	(372,775.00)	Sub-Account	Sell
16:09:25	\$ / R 14-Dec-09	Currency Future	1	1,000	58	58,000	7.4500	(432,100.00)	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
16:09:25	\$ / R 14-Dec-09	Currency Future	1	1,000	58	58,000	7.4500	432,100.00	Sub-Account	Buy
16:22:17	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4225	74,225.00	Sub-Account	Buy
16:22:17	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4225	(74,225.00)	Client	Sell
16:44:42	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.4305	111,457.50	Client	Buy
16:44:42	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.4305	(111,457.50)	Sub-Account	Sell
16:54:58	\$ / R 14-Dec-09	Currency Future	1	1,000	29	29,000	7.4600	(216,340.00)	Member	Sell
16:55:03	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.4280	(29,712.00)	Sub-Account	Sell
16:55:03	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.4280	29,712.00	Client	Buy
16:55:28	\$ / R 14-Dec-09	Currency Future	1	1,000	29	29,000	7.4600	216,340.00	Client	Buy
Total for \$ / R Currency Future			20		1,564	1,564,000		146,217,282.50		
11:00:45	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.0650	(60,325.00)	Client	Sell
11:00:45	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.0650	60,325.00	Sub-Account	Buy
12:07:32	£ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	12.2955	(12,295.50)	Client	Sell
12:07:32	£ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	12.2955	12,295.50	Sub-Account	Buy
Total for £ / R Currency Future			2		6	6,000		72,620.50		
13:00:17	€ / R 14-Dec-09	Currency Future	1	1,000	573	573,000	11.1045	(6,362,878.50)	Member	Sell
13:00:17	€ / R 14-Dec-09	Currency Future	1	1,000	796	796,000	11.1044	(8,839,102.40)	Member	Sell
13:38:01	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.1045	(55,522.50)	Sub-Account	Sell
13:38:01	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.1045	55,522.50	Client	Buy
14:51:10	€ / R 14-Dec-09	Currency Future	1	1,000	796	796,000	11.1044	8,839,102.40	Client	Buy
14:51:29	€ / R 14-Dec-09	Currency Future	1	1,000	573	573,000	11.1045	6,362,878.50	Client	Buy
Total for € / R Currency Future			3		1,374	1,374,000		15,257,503.40		
Grand Total for all Instruments			25		2,944	2,944,000		161,547,406.40		