



Currency Futures Matched Trades

Report for 23/09/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:13:57	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.4895	7,489.50	Sub-Account	Buy
09:13:57	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.4895	(7,489.50)	Client	Sell
09:14:05	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.4900	(299,600.00)	Client	Sell
09:14:05	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.4900	299,600.00	Sub-Account	Buy
09:35:03	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	7.6385	(763,850.00)	Sub-Account	Sell
09:35:03	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	7.6385	763,850.00	Client	Buy
10:00:28	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.4900	149,800.00	Client	Buy
10:00:28	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.4900	(149,800.00)	Client	Sell
10:52:36	\$ / R 14-Jun-10	Currency Future	1	1,000	234	234,000	7.7440	1,812,096.00	Client	Buy
10:52:36	\$ / R 14-Jun-10	Currency Future	1	1,000	234	234,000	7.7440	(1,812,096.00)	Sub-Account	Sell
10:59:40	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.4625	223,875.00	Sub-Account	Buy
10:59:40	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.4625	(223,875.00)	Sub-Account	Sell
11:25:07	\$ / R 14-Jun-10	Currency Future	1	1,000	26	26,000	7.7440	201,344.00	Client	Buy
11:25:07	\$ / R 14-Jun-10	Currency Future	1	1,000	26	26,000	7.7440	(201,344.00)	Sub-Account	Sell
11:25:17	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.4750	(29,900.00)	Client	Sell
11:25:17	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.4750	29,900.00	Sub-Account	Buy
11:47:29	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.4754	7,475,400.00	Member	Buy
11:53:32	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.4754	(7,475,400.00)	Client	Sell
12:01:54	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.4891	(187,227.50)	Member	Sell
12:11:13	\$ / R 14-Jun-10	Currency Future	1	1,000	42	42,000	7.7440	325,248.00	Client	Buy
12:11:13	\$ / R 14-Jun-10	Currency Future	1	1,000	42	42,000	7.7440	(325,248.00)	Sub-Account	Sell
12:52:39	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.4950	44,970.00	Client	Buy
12:52:39	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.4950	(44,970.00)	Client	Sell
13:17:01	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	7.4950	(89,940.00)	Client	Sell
13:17:01	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	7.4950	89,940.00	Client	Buy
14:05:09	\$ / R 14-Dec-09	Currency Future	1	1,000	22	22,000	7.4950	164,890.00	Sub-Account	Buy
14:05:09	\$ / R 14-Dec-09	Currency Future	1	1,000	22	22,000	7.4950	(164,890.00)	Client	Sell
14:07:54	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5000	75,000.00	Sub-Account	Buy
14:07:54	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5000	(75,000.00)	Client	Sell
14:44:37	\$ / R 14-Dec-09	Currency Future	1	1,000	133	133,000	7.5700	(1,006,810.00)	Sub-Account	Sell
14:44:37	\$ / R 14-Dec-09	Currency Future	1	1,000	133	133,000	7.5700	1,006,810.00	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
14:49:04	\$ / R 14-Jun-10	Currency Future	1	1,000	3	3,000	7.8250	(23,475.00)	Sub-Account	Sell
14:49:04	\$ / R 14-Jun-10	Currency Future	1	1,000	3	3,000	7.8250	23,475.00	Client	Buy
14:50:36	\$ / R 15-Mar-10	Currency Future	1	1,000	3,200	3,200,000	7.6950	24,624,000.00	Client	Buy
14:50:36	\$ / R 15-Mar-10	Currency Future	1	1,000	3,200	3,200,000	7.6950	(24,624,000.00)	Member	Sell
14:58:41	\$ / R 14-Dec-09	Currency Future	1	1,000	2,000	2,000,000	7.5413	15,082,600.00	Member	Buy
15:18:03	\$ / R 14-Dec-09	Currency Future	1	1,000	2,000	2,000,000	7.5413	(15,082,600.00)	Client	Sell
15:19:21	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.5700	(22,710.00)	Sub-Account	Sell
15:19:21	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.5700	22,710.00	Client	Buy
15:19:42	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.4891	187,227.50	Member	Buy
16:32:23	\$ / R 14-Dec-09	Currency Future	1	1,000	90	90,000	7.5780	(682,020.00)	Sub-Account	Sell
16:32:23	\$ / R 14-Dec-09	Currency Future	1	1,000	90	90,000	7.5780	682,020.00	Client	Buy
16:52:08	\$ / R 14-Dec-09	Currency Future	1	1,000	2,000	2,000,000	7.5798	(15,159,600.00)	Member	Sell
16:53:59	\$ / R 14-Dec-09	Currency Future	1	1,000	2,000	2,000,000	7.5798	15,159,600.00	Client	Buy
Total for \$ / R Currency Future			22		9,001	9,001,000		68,451,845.00		

11:23:25	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	12.2660	24,532.00	Sub-Account	Buy
11:23:25	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	12.2660	(24,532.00)	Client	Sell
13:19:07	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.5000	62,500.00	Sub-Account	Buy
13:19:07	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.5000	(62,500.00)	Client	Sell
14:58:49	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	12.3785	24,757.00	Sub-Account	Buy
14:58:49	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	12.3785	(24,757.00)	Client	Sell
15:33:48	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.3965	12,396.50	Sub-Account	Buy
15:33:48	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.3965	(12,396.50)	Client	Sell
Total for £ / R Currency Future			4		10	10,000		124,185.50		

15:31:11	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.1425	(11,142.50)	Client	Sell
15:31:11	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.1425	11,142.50	Sub-Account	Buy
Total for € / R Currency Future			1		1	1,000		11,142.50		

14:20:06	ZAAD 14-Dec-09	Currency Future	1	1,000	6	6,000	6.5555	39,333.00	Sub-Account	Buy
14:20:06	ZAAD 14-Dec-09	Currency Future	1	1,000	6	6,000	6.5555	(39,333.00)	Client	Sell
14:34:05	ZAAD 14-Jun-10	Currency Future	1	1,000	100	100,000	6.6875	668,750.00	Member	Buy
14:34:05	ZAAD 14-Jun-10	Currency Future	1	1,000	100	100,000	6.6875	(668,750.00)	Sub-Account	Sell
14:41:52	ZAAD 14-Dec-09	Currency Future	1	1,000	300	300,000	6.5964	(1,978,920.00)	Member	Sell
15:08:20	ZAAD 14-Dec-09	Currency Future	1	1,000	300	300,000	6.5964	1,978,920.00	Member	Buy
16:24:10	ZAAD 14-Dec-09	Currency Future	1	1,000	300	300,000	6.5995	1,979,850.00	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
16:24:10	ZAAD 14-Dec-09	Currency Future	1	1,000	300	300,000	6.5995	(1,979,850.00)	Member	Sell
Total for ZAAD Currency Future			4		706	706,000		4,666,853.00		
Grand Total for all Instruments			31		9,718	9,718,000		73,254,026.00		