



Currency Futures Matched Trades

Report for 06/10/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:33:04	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5827	(7,582,700.00)	Member	Sell
08:44:50	\$ / R 14-Dec-09	Currency Future	1	1,000	1,004	1,004,000	10.7475	10,790,490.00	Member	Buy
08:44:50	\$ / R 14-Dec-09	Currency Future	1	1,000	1,004	1,004,000	10.7475	(10,790,490.00)	Client	Sell
08:44:56	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5827	7,582,700.00	Client	Buy
08:45:36	\$ / R 14-Dec-09	Currency Future	1	1,000	1,004	1,004,000	7.7475	7,778,490.00	Client	Buy
08:45:36	\$ / R 14-Dec-09	Currency Future	1	1,000	1,004	1,004,000	7.7475	(7,778,490.00)	Member	Sell
09:07:50	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5505	7,550.50	Sub-Account	Buy
09:07:50	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5505	(7,550.50)	Client	Sell
09:07:55	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5805	(75,805.00)	Sub-Account	Sell
09:07:55	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5805	75,805.00	Client	Buy
09:09:50	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5905	(151,810.00)	Sub-Account	Sell
09:09:50	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5905	151,810.00	Sub-Account	Buy
09:13:20	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5750	37,875.00	Sub-Account	Buy
09:13:20	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5750	(37,875.00)	Client	Sell
09:13:20	\$ / R 14-Dec-09	Currency Future	1	1,000	275	275,000	7.5585	2,078,587.50	Sub-Account	Buy
09:13:20	\$ / R 14-Dec-09	Currency Future	1	1,000	275	275,000	7.5585	(2,078,587.50)	Client	Sell
09:15:37	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5880	(75,880.00)	Member	Sell
09:16:55	\$ / R 14-Dec-09	Currency Future	1	1,000	24	24,000	7.5575	181,380.00	Sub-Account	Buy
09:16:55	\$ / R 14-Dec-09	Currency Future	1	1,000	24	24,000	7.5575	(181,380.00)	Client	Sell
09:16:56	\$ / R 14-Dec-09	Currency Future	1	1,000	16	16,000	7.5575	120,920.00	Sub-Account	Buy
09:16:56	\$ / R 14-Dec-09	Currency Future	1	1,000	16	16,000	7.5575	(120,920.00)	Client	Sell
09:17:42	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5880	75,880.00	Client	Buy
09:18:15	\$ / R 15-Mar-10	Currency Future	1	1,000	74	74,000	7.7150	570,910.00	Sub-Account	Buy
09:18:15	\$ / R 15-Mar-10	Currency Future	1	1,000	74	74,000	7.7150	(570,910.00)	Sub-Account	Sell
09:19:09	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5580	75,580.00	Sub-Account	Buy
09:19:09	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5580	(75,580.00)	Client	Sell
09:19:47	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.5839	(22,751.70)	Client	Sell
09:19:47	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.5839	22,751.70	Client	Buy
09:20:11	\$ / R 14-Dec-09	Currency Future	1	1,000	22	22,000	7.5905	(166,991.00)	Sub-Account	Sell
09:20:11	\$ / R 14-Dec-09	Currency Future	1	1,000	22	22,000	7.5905	166,991.00	Client	Buy
09:25:41	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	7.5650	(453,900.00)	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
09:25:41	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	7.5650	453,900.00	Client	Buy
09:54:32	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5882	(758,820.00)	Member	Sell
09:55:17	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.5800	(379,000.00)	Sub-Account	Sell
09:55:17	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.5800	379,000.00	Client	Buy
09:55:29	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5800	(151,600.00)	Sub-Account	Sell
09:55:29	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5800	151,600.00	Client	Buy
10:06:03	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5750	37,875.00	Sub-Account	Buy
10:06:03	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5750	(37,875.00)	Sub-Account	Sell
10:20:46	\$ / R 14-Dec-09	Currency Future	1	1,000	119	119,000	7.5700	900,830.00	Member	Buy
10:20:46	\$ / R 14-Dec-09	Currency Future	1	1,000	119	119,000	7.5700	(900,830.00)	Client	Sell
10:21:21	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5701	(75,701.00)	Sub-Account	Sell
10:21:21	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5701	75,701.00	Client	Buy
10:21:30	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.5700	(1,514,000.00)	Sub-Account	Sell
10:21:30	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.5700	1,514,000.00	Client	Buy
10:27:42	\$ / R 14-Jun-10	Currency Future	1	1,000	50	50,000	7.8160	390,800.00	Client	Buy
10:27:42	\$ / R 14-Jun-10	Currency Future	1	1,000	50	50,000	7.8160	(390,800.00)	Sub-Account	Sell
10:28:45	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5550	(37,775.00)	Sub-Account	Sell
10:28:45	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5550	37,775.00	Client	Buy
10:28:52	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5550	(37,775.00)	Sub-Account	Sell
10:28:52	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5550	37,775.00	Client	Buy
10:29:04	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5500	15,100.00	Client	Buy
10:29:04	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5500	(15,100.00)	Sub-Account	Sell
10:33:45	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5882	758,820.00	Client	Buy
10:51:42	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.5602	(982,826.00)	Member	Sell
10:55:34	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.5602	982,826.00	Client	Buy
11:16:05	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5605	113,407.50	Client	Buy
11:16:05	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5605	(113,407.50)	Sub-Account	Sell
11:34:07	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5564	(2,266,920.00)	Member	Sell
11:37:56	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5564	2,266,920.00	Client	Buy
11:38:35	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5500	(15,100.00)	Sub-Account	Sell
11:38:35	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5500	15,100.00	Client	Buy
11:38:45	\$ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	7.6770	(76,770.00)	Sub-Account	Sell
11:38:45	\$ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	7.6770	76,770.00	Client	Buy
11:40:57	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5580	(188,950.00)	Sub-Account	Sell
11:40:57	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5580	188,950.00	Client	Buy
11:51:48	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.5411	60,328.80	Client	Buy
11:51:48	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.5411	(60,328.80)	Sub-Account	Sell
12:01:10	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5200	37,600.00	Client	Buy
12:01:10	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5200	(37,600.00)	Client	Sell
12:02:42	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5200	(75,200.00)	Sub-Account	Sell
12:02:42	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5200	75,200.00	Client	Buy
12:11:09	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5200	(112,800.00)	Sub-Account	Sell
12:11:09	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5200	112,800.00	Client	Buy
12:11:09	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5200	(75,200.00)	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
12:11:09	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5200	75,200.00	Sub-Account	Buy
12:12:52	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5001	(7,500.10)	Client	Sell
12:12:52	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5001	7,500.10	Client	Buy
13:04:08	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5152	(751,520.00)	Member	Sell
13:30:14	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.5247	(978,211.00)	Member	Sell
13:31:31	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.5247	978,211.00	Client	Buy
13:45:04	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5015	37,507.50	Client	Buy
13:45:04	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5015	(37,507.50)	Sub-Account	Sell
13:45:28	\$ / R 15-Mar-10	Currency Future	1	1,000	22	22,000	7.6500	(168,300.00)	Sub-Account	Sell
13:45:28	\$ / R 15-Mar-10	Currency Future	1	1,000	22	22,000	7.6500	168,300.00	Sub-Account	Buy
14:11:41	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5315	(37,657.50)	Member	Sell
14:33:15	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5060	37,530.00	Sub-Account	Buy
14:33:15	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5060	(37,530.00)	Client	Sell
14:33:15	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5080	(37,540.00)	Client	Sell
14:33:15	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5080	37,540.00	Client	Buy
14:56:10	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5315	37,657.50	Client	Buy
15:03:44	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5060	(37,530.00)	Member	Sell
15:57:54	\$ / R 14-Jun-10	Currency Future	1	1,000	12	12,000	7.7720	93,264.00	Client	Buy
15:57:54	\$ / R 14-Jun-10	Currency Future	1	1,000	12	12,000	7.7720	(93,264.00)	Sub-Account	Sell
16:01:12	\$ / R 14-Jun-10	Currency Future	1	1,000	320	320,000	7.7780	(2,488,960.00)	Sub-Account	Sell
16:01:12	\$ / R 14-Jun-10	Currency Future	1	1,000	320	320,000	7.7780	2,488,960.00	Client	Buy
16:03:15	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.5110	375,550.00	Client	Buy
16:03:15	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.5110	(375,550.00)	Sub-Account	Sell
16:05:14	\$ / R 14-Dec-09	Currency Future	1	1,000	180	180,000	7.5100	1,351,800.00	Client	Buy
16:05:14	\$ / R 14-Dec-09	Currency Future	1	1,000	180	180,000	7.5100	(1,351,800.00)	Sub-Account	Sell
16:16:08	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5015	37,507.50	Client	Buy
16:16:08	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5015	(37,507.50)	Sub-Account	Sell
16:16:12	\$ / R 14-Dec-09	Currency Future	1	1,000	14	14,000	7.5001	105,001.40	Client	Buy
16:16:12	\$ / R 14-Dec-09	Currency Future	1	1,000	14	14,000	7.5001	(105,001.40)	Sub-Account	Sell
16:16:16	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5001	75,001.00	Client	Buy
16:16:16	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5001	(75,001.00)	Sub-Account	Sell
16:16:20	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5000	75,000.00	Client	Buy
16:16:20	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5000	(75,000.00)	Sub-Account	Sell
16:16:30	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5000	37,500.00	Client	Buy
16:16:30	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5000	(37,500.00)	Sub-Account	Sell
16:30:11	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5152	751,520.00	Client	Buy
16:41:12	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.5005	(975,065.00)	Member	Sell
16:41:13	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5045	(150,090.00)	Member	Sell
16:41:30	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.5005	975,065.00	Client	Buy
16:42:06	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5045	150,090.00	Client	Buy
16:43:33	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.4950	(149,900.00)	Sub-Account	Sell
16:43:33	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.4950	149,900.00	Client	Buy
16:53:45	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5060	37,530.00	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			59		5,688	5,688,000		46,483,934.00		
09:18:13	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.1295	(121,295.00)	Member	Sell
09:18:39	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.1295	121,295.00	Client	Buy
09:21:29	£ / R 15-Mar-10	Currency Future	1	1,000	20	20,000	12.3430	246,860.00	Client	Buy
09:21:29	£ / R 15-Mar-10	Currency Future	1	1,000	20	20,000	12.3430	(246,860.00)	Sub-Account	Sell
09:22:57	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.1455	(12,145.50)	Sub-Account	Sell
09:22:57	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.1455	12,145.50	Client	Buy
10:36:22	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.0600	1,206,000.00	Client	Buy
10:36:22	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.0600	(1,206,000.00)	Sub-Account	Sell
10:51:42	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.0284	240,568.00	Member	Buy
10:53:43	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.0284	(240,568.00)	Client	Sell
11:38:50	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.0685	12,068.50	Client	Buy
11:38:50	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.0685	(12,068.50)	Sub-Account	Sell
11:56:36	£ / R 14-Dec-09	Currency Future	1	1,000	14	14,000	11.9815	(167,741.00)	Client	Sell
11:56:36	£ / R 14-Dec-09	Currency Future	1	1,000	14	14,000	11.9815	167,741.00	Sub-Account	Buy
12:56:03	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9938	(239,876.00)	Member	Sell
13:01:51	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9938	239,876.00	Client	Buy
13:43:51	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.9775	(59,887.50)	Sub-Account	Sell
13:43:51	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.9775	59,887.50	Client	Buy
13:45:29	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.9600	35,880.00	Client	Buy
13:45:29	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.9600	(35,880.00)	Sub-Account	Sell
14:18:22	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	11.9750	(1,197,500.00)	Member	Sell
14:26:40	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	11.9750	1,197,500.00	Member	Buy
14:55:08	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9139	238,278.00	Member	Buy
14:55:45	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9139	(238,278.00)	Client	Sell
15:23:31	£ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.9500	47,800.00	Client	Buy
15:23:31	£ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.9500	(47,800.00)	Sub-Account	Sell
15:23:35	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.9500	(35,850.00)	Sub-Account	Sell
15:23:35	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.9500	35,850.00	Client	Buy
15:27:21	£ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	12.1700	121,700.00	Client	Buy
15:27:21	£ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	12.1700	(121,700.00)	Sub-Account	Sell
Total for £ / R Currency Future			15		331	331,000		3,983,449.50		
10:30:59	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.1255	(111,255.00)	Sub-Account	Sell
10:30:59	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.1255	111,255.00	Client	Buy
12:18:35	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.0860	(55,430.00)	Sub-Account	Sell
12:18:35	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.0860	55,430.00	Client	Buy
12:44:43	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.0905	(55,452.50)	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
12:44:43	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.0905	55,452.50	Client	Buy
13:44:51	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.0805	(110,805.00)	Sub-Account	Sell
13:44:51	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.0805	110,805.00	Client	Buy
14:27:14	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.0925	22,185.00	Sub-Account	Buy
14:27:14	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.0925	(22,185.00)	Sub-Account	Sell
15:23:45	€ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	11.0500	(1,105,000.00)	Sub-Account	Sell
15:23:45	€ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	11.0500	1,105,000.00	Client	Buy
16:25:37	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.0553	(2,211,060.00)	Member	Sell
16:30:38	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.0553	2,211,060.00	Client	Buy
Total for € / R Currency Future			7		332	332,000		3,671,187.50		

15:04:53	ZAAD 15-Mar-10	Currency Future	1	1,000	100	100,000	6.7160	(671,600.00)	Sub-Account	Sell
15:04:53	ZAAD 15-Mar-10	Currency Future	1	1,000	100	100,000	6.7160	671,600.00	Sub-Account	Buy
Total for ZAAD Currency Future			1		100	100,000		671,600.00		

Grand Total for all Instruments			82		6,451	6,451,000		54,810,171.00		