



Currency Futures Matched Trades

Report for 03/11/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:04:10	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9725	79,725.00	Client	Buy
09:04:10	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9725	(79,725.00)	Client	Sell
09:08:43	\$ / R 14-Dec-09	Currency Future	1	1,000	90	90,000	7.9725	(717,525.00)	Sub-Account	Sell
09:08:43	\$ / R 14-Dec-09	Currency Future	1	1,000	90	90,000	7.9725	717,525.00	Client	Buy
09:12:03	\$ / R 14-Dec-09	Currency Future	1	1,000	8,500	8,500,000	8.0748	(68,635,800.00)	Member	Sell
09:12:08	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9889	(199,722.50)	Member	Sell
09:13:00	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9346	198,365.00	Member	Buy
09:15:42	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9346	(198,365.00)	Client	Sell
09:23:01	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9765	(23,929.50)	Sub-Account	Sell
09:23:01	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9765	23,929.50	Client	Buy
09:23:29	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9700	23,910.00	Client	Buy
09:23:29	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9700	(23,910.00)	Sub-Account	Sell
09:24:13	\$ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	7.9700	(55,790.00)	Sub-Account	Sell
09:24:13	\$ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	7.9700	55,790.00	Client	Buy
09:25:28	\$ / R 14-Dec-09	Currency Future	1	1,000	8,500	8,500,000	8.0748	68,635,800.00	Client	Buy
09:27:36	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9670	(7,967.00)	Sub-Account	Sell
09:27:36	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9670	7,967.00	Client	Buy
09:30:33	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9695	23,908.50	Client	Buy
09:30:33	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.9695	(23,908.50)	Sub-Account	Sell
09:36:35	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9889	199,722.50	Member	Buy
09:38:02	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.9135	(1,582,700.00)	Member	Sell
10:15:55	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.9575	(318,300.00)	Client	Sell
10:15:55	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.9575	318,300.00	Sub-Account	Buy
10:23:19	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9595	(47,757.00)	Client	Sell
10:23:19	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9595	47,757.00	Sub-Account	Buy
10:35:45	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9795	(797,950.00)	Member	Sell
10:47:09	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9782	(79,782.00)	Member	Sell
10:51:23	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.9135	1,582,700.00	Member	Buy
10:53:41	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9795	797,950.00	Member	Buy
10:53:52	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9782	79,782.00	Member	Buy
10:54:35	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9600	79,600.00	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
10:54:35	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9600	(79,600.00)	Client	Sell
11:33:04	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.1130	32,452.00	Client	Buy
11:33:04	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.1130	(32,452.00)	Sub-Account	Sell
11:42:31	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9635	398,175.00	Member	Buy
11:42:55	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9871	(1,996,775.00)	Member	Sell
11:42:59	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.9695	239,085.00	Sub-Account	Buy
11:42:59	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.9695	(239,085.00)	Client	Sell
11:43:51	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9635	(398,175.00)	Client	Sell
11:46:33	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9871	1,996,775.00	Client	Buy
11:48:41	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.9750	31,900.00	Sub-Account	Buy
11:48:41	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.9750	(31,900.00)	Client	Sell
11:50:04	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9800	(39,900.00)	Client	Sell
11:50:04	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9800	39,900.00	Sub-Account	Buy
11:53:52	\$ / R 14-Dec-09	Currency Future	1	1,000	55	55,000	7.9800	438,900.00	Sub-Account	Buy
11:53:52	\$ / R 14-Dec-09	Currency Future	1	1,000	55	55,000	7.9800	(438,900.00)	Client	Sell
11:58:34	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.9900	239,700.00	Sub-Account	Buy
11:58:34	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9900	7,990.00	Sub-Account	Buy
11:58:34	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.9900	(239,700.00)	Client	Sell
11:58:34	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9900	(7,990.00)	Client	Sell
11:59:46	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9910	39,955.00	Member	Buy
12:03:06	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9999	7,999.90	Sub-Account	Buy
12:03:06	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9999	(7,999.90)	Client	Sell
12:03:06	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	8.0000	(120,000.00)	Client	Sell
12:03:06	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	8.0000	120,000.00	Sub-Account	Buy
12:03:06	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9999	(7,999.90)	Client	Sell
12:03:06	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.9999	7,999.90	Sub-Account	Buy
12:04:26	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.0150	(801,500.00)	Member	Sell
12:07:13	\$ / R 14-Dec-09	Currency Future	1	1,000	14	14,000	8.0110	112,154.00	Client	Buy
12:07:13	\$ / R 14-Dec-09	Currency Future	1	1,000	14	14,000	8.0110	(112,154.00)	Sub-Account	Sell
12:11:34	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.0150	801,500.00	Member	Buy
12:24:48	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0000	(8,000.00)	Client	Sell
12:24:48	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0000	400,000.00	Sub-Account	Buy
12:24:48	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0000	8,000.00	Sub-Account	Buy
12:24:48	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0000	(400,000.00)	Client	Sell
12:37:31	\$ / R 14-Jun-10	Currency Future	1	1,000	100	100,000	569.5100	(56,951,000.00)	Member	Sell
12:46:46	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9970	(79,970.00)	Sub-Account	Sell
12:46:46	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9970	79,970.00	Client	Buy
12:49:52	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	8.0070	(240,210.00)	Sub-Account	Sell
12:49:52	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	8.0070	240,210.00	Sub-Account	Buy
13:17:35	\$ / R 14-Jun-10	Currency Future	1	1,000	310	310,000	8.2805	(2,566,955.00)	Sub-Account	Sell
13:17:35	\$ / R 14-Jun-10	Currency Future	1	1,000	310	310,000	8.2805	2,566,955.00	Client	Buy
13:22:26	\$ / R 14-Dec-09	Currency Future	1	1,000	45	45,000	7.9900	(359,550.00)	Client	Sell
13:22:26	\$ / R 14-Dec-09	Currency Future	1	1,000	45	45,000	7.9900	359,550.00	Sub-Account	Buy
13:27:10	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9985	(71,986.50)	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
13:27:10	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9985	71,986.50	Client	Buy
13:35:33	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9920	159,840.00	Sub-Account	Buy
13:35:33	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9920	(159,840.00)	Client	Sell
13:40:39	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.9900	(119,850.00)	Sub-Account	Sell
13:40:39	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.9900	119,850.00	Client	Buy
13:59:09	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	7.9900	479,400.00	Sub-Account	Buy
13:59:09	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	7.9900	(479,400.00)	Client	Sell
14:08:28	\$ / R 14-Dec-09	Currency Future	1	1,000	21	21,000	7.9900	167,790.00	Client	Buy
14:08:28	\$ / R 14-Dec-09	Currency Future	1	1,000	21	21,000	7.9900	(167,790.00)	Sub-Account	Sell
14:54:09	\$ / R 14-Jun-10	Currency Future	1	1,000	100	100,000	569.5100	56,951,000.00	Member	Buy
15:00:01	\$ / R 14-Dec-09	Currency Future	1	1,000	400	400,000	7.9643	3,185,720.00	Member	Buy
15:14:56	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9421	158,842.00	Member	Buy
15:16:12	\$ / R 14-Dec-09	Currency Future	1	1,000	21	21,000	7.9500	(166,950.00)	Sub-Account	Sell
15:16:12	\$ / R 14-Dec-09	Currency Future	1	1,000	21	21,000	7.9500	166,950.00	Client	Buy
15:49:46	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.9495	(238,485.00)	Sub-Account	Sell
15:49:46	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.9495	238,485.00	Sub-Account	Buy
16:09:56	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9755	39,877.50	Sub-Account	Buy
16:09:56	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9755	(39,877.50)	Client	Sell
16:31:35	\$ / R 14-Dec-09	Currency Future	1	1,000	400	400,000	7.9643	(3,185,720.00)	Client	Sell
16:36:48	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9735	(199,337.50)	Client	Sell
16:36:48	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9735	199,337.50	Sub-Account	Buy
16:40:23	\$ / R 14-Dec-09	Currency Future	1	1,000	62	62,000	7.9936	(495,603.20)	Member	Sell
16:40:51	\$ / R 14-Dec-09	Currency Future	1	1,000	62	62,000	7.9936	495,603.20	Client	Buy
16:41:51	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.9421	(158,842.00)	Member	Sell
16:43:35	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9645	199,112.50	Sub-Account	Buy
16:43:35	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9645	(199,112.50)	Client	Sell
16:45:13	\$ / R 14-Dec-09	Currency Future	1	1,000	33	33,000	7.9795	(263,323.50)	Sub-Account	Sell
16:45:13	\$ / R 14-Dec-09	Currency Future	1	1,000	33	33,000	7.9795	263,323.50	Sub-Account	Buy
16:49:37	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.9645	119,467.50	Client	Buy
16:49:37	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.9645	(119,467.50)	Sub-Account	Sell
16:51:40	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9910	(39,955.00)	Client	Sell
16:51:57	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9645	(199,112.50)	Sub-Account	Sell
16:51:57	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9645	199,112.50	Client	Buy
Total for \$ / R Currency Future			54		10,930	10,930,000		144,257,600.00		

10:38:06	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.0085	(1,300,850.00)	Sub-Account	Sell
10:38:06	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.0085	1,300,850.00	Sub-Account	Buy
11:19:26	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.9970	1,299,700.00	Sub-Account	Buy
11:19:26	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.9970	(1,299,700.00)	Sub-Account	Sell
12:24:48	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	13.0300	65,150.00	Sub-Account	Buy
12:24:48	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	13.0300	(65,150.00)	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
12:31:05	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	13.0500	26,100.00	Client	Buy
12:31:05	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	13.0500	(26,100.00)	Sub-Account	Sell
15:08:42	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.0015	1,300,150.00	Sub-Account	Buy
15:08:42	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	13.0015	(1,300,150.00)	Sub-Account	Sell
15:11:22	£ / R 14-Jun-10	Currency Future	1	1,000	100	100,000	13.4310	(1,343,100.00)	Sub-Account	Sell
15:11:22	£ / R 14-Jun-10	Currency Future	1	1,000	100	100,000	13.4310	1,343,100.00	Sub-Account	Buy
15:11:47	£ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	13.2110	(1,321,100.00)	Sub-Account	Sell
15:11:47	£ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	13.2110	1,321,100.00	Sub-Account	Buy
16:04:31	£ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	13.2205	(1,322,050.00)	Sub-Account	Sell
16:04:31	£ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	13.2205	1,322,050.00	Sub-Account	Buy
16:04:32	£ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	13.2205	1,322,050.00	Sub-Account	Buy
16:04:32	£ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	13.2205	(1,322,050.00)	Sub-Account	Sell
16:12:24	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.9800	6,490,000.00	Member	Buy
16:39:41	£ / R 14-Dec-09	Currency Future	1	1,000	55	55,000	13.0295	716,622.50	Sub-Account	Buy
16:39:41	£ / R 14-Dec-09	Currency Future	1	1,000	55	55,000	13.0295	(716,622.50)	Sub-Account	Sell
16:49:34	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.9800	(6,490,000.00)	Member	Sell
Total for £ / R Currency Future			11		1,262	1,262,000		16,506,872.50		
09:13:40	€ / R 15-Mar-10	Currency Future	1	1,000	1,000	1,000,000	11.7380	11,738,000.00	Member	Buy
09:13:40	€ / R 15-Mar-10	Currency Future	1	1,000	1,000	1,000,000	11.7380	(11,738,000.00)	Member	Sell
10:18:32	€ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.7470	46,988.00	Sub-Account	Buy
10:18:32	€ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.7470	(46,988.00)	Client	Sell
11:11:13	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.7400	(11,740.00)	Client	Sell
11:11:13	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.7400	11,740.00	Client	Buy
11:23:09	€ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	11.7400	105,660.00	Client	Buy
11:23:09	€ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	11.7400	(105,660.00)	Sub-Account	Sell
11:25:23	€ / R 13-Dec-10	Currency Future	1	1,000	1	1,000	5.0000	(5,000.00)	Sub-Account	Sell
11:25:23	€ / R 13-Dec-10	Currency Future	1	1,000	1	1,000	5.0000	5,000.00	Sub-Account	Buy
11:27:10	€ / R 13-Dec-10	Currency Future	1	1,000	1	1,000	5.0000	5,000.00	Sub-Account	Buy
11:27:10	€ / R 13-Dec-10	Currency Future	1	1,000	1	1,000	5.0000	(5,000.00)	Sub-Account	Sell
11:36:34	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.7175	(117,175.00)	Client	Sell
11:36:34	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.7175	117,175.00	Sub-Account	Buy
11:44:18	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.7305	(23,461.00)	Sub-Account	Sell
11:44:18	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.7305	23,461.00	Sub-Account	Buy
Total for € / R Currency Future			8		1,028	1,028,000		12,053,024.00		
11:10:54	ZAAD 14-Jun-10	Currency Future	1	1,000	1	1,000	7.1985	7,198.50	Sub-Account	Buy
11:10:54	ZAAD 14-Jun-10	Currency Future	1	1,000	1	1,000	7.1985	(7,198.50)	Client	Sell
16:55:24	ZAAD 15-Mar-10	Currency Future	1	1,000	20	20,000	7.1730	143,460.00	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
16:55:24	ZAAD 15-Mar-10	Currency Future	1	1,000	20	20,000	7.1730	(143,460.00)	Sub-Account	Sell
Total for ZAAD Currency Future			2		21	21,000		150,658.50		
Grand Total for all Instruments			75		13,241	13,241,000		172,968,155.00		