



Currency Futures Matched Trades

Report for 12/10/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:33:56	\$ / R 14-Dec-09	Currency Future	1	1,000	260	260,000	7.5685	(1,967,810.00)	Member	Sell
08:36:21	\$ / R 14-Dec-09	Currency Future	1	1,000	260	260,000	7.5685	1,967,810.00	Client	Buy
09:01:58	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5500	(75,500.00)	Sub-Account	Sell
09:01:58	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5500	75,500.00	Sub-Account	Buy
09:07:27	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5485	(75,485.00)	Client	Sell
09:07:27	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5485	75,485.00	Sub-Account	Buy
09:09:37	\$ / R 14-Dec-09	Currency Future	1	1,000	660	660,000	7.5510	4,983,660.00	Member	Buy
09:11:40	\$ / R 14-Dec-09	Currency Future	1	1,000	660	660,000	7.5510	(4,983,660.00)	Client	Sell
09:16:34	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.5500	128,350.00	Sub-Account	Buy
09:16:34	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.5500	(128,350.00)	Sub-Account	Sell
09:16:34	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5500	(15,100.00)	Sub-Account	Sell
09:16:34	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5500	15,100.00	Client	Buy
09:16:34	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5500	(7,550.00)	Sub-Account	Sell
09:16:34	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5500	7,550.00	Client	Buy
09:17:28	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5400	150,800.00	Member	Buy
09:17:28	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.5400	(150,800.00)	Client	Sell
09:40:24	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5500	75,500.00	Client	Buy
09:40:24	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5500	(75,500.00)	Client	Sell
09:42:18	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.5500	(302,000.00)	Client	Sell
09:42:18	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.5500	302,000.00	Sub-Account	Buy
09:49:01	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5600	75,600.00	Member	Buy
09:49:01	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5600	(75,600.00)	Client	Sell
09:54:33	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4015	74,015.00	Member	Buy
10:02:45	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	7.7079	(770,790.00)	Member	Sell
10:04:02	\$ / R 14-Dec-09	Currency Future	1	1,000	90	90,000	7.5600	680,400.00	Member	Buy
10:04:02	\$ / R 14-Dec-09	Currency Future	1	1,000	90	90,000	7.5600	(680,400.00)	Sub-Account	Sell
10:06:20	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5347	75,347.00	Client	Buy
10:06:20	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5347	(75,347.00)	Sub-Account	Sell
10:06:37	\$ / R 14-Dec-09	Currency Future	1	1,000	70	70,000	7.5235	(526,645.00)	Sub-Account	Sell
10:06:37	\$ / R 14-Dec-09	Currency Future	1	1,000	70	70,000	7.5235	526,645.00	Sub-Account	Buy
10:10:28	\$ / R 14-Dec-09	Currency Future	1	1,000	80	80,000	7.5149	601,192.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:10:28	\$ / R 14-Dec-09	Currency Future	1	1,000	80	80,000	7.5149	(601,192.00)	Client	Sell
10:16:57	\$ / R 14-Dec-09	Currency Future	1	1,000	260	260,000	7.5260	1,956,760.00	Member	Buy
10:39:42	\$ / R 14-Dec-09	Currency Future	1	1,000	260	260,000	7.5260	(1,956,760.00)	Client	Sell
10:54:22	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5475	7,547.50	Client	Buy
10:54:22	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5475	(7,547.50)	Sub-Account	Sell
11:10:45	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	7.7079	770,790.00	Client	Buy
11:33:38	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5215	3,760,750.00	Member	Buy
11:44:00	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5215	(3,760,750.00)	Client	Sell
13:08:27	\$ / R 15-Mar-10	Currency Future	1	1,000	28	28,000	7.6400	(213,920.00)	Sub-Account	Sell
13:08:27	\$ / R 15-Mar-10	Currency Future	1	1,000	28	28,000	7.6400	213,920.00	Sub-Account	Buy
14:24:44	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	7.6487	(764,870.00)	Member	Sell
14:31:17	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	7.6487	764,870.00	Client	Buy
15:34:06	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4900	14,980.00	Client	Buy
15:34:06	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4900	(14,980.00)	Sub-Account	Sell
15:49:53	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.4800	(7,480,000.00)	Member	Sell
15:52:21	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.4800	7,480,000.00	Client	Buy
15:55:14	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.4885	7,488.50	Client	Buy
15:55:14	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.4885	(7,488.50)	Sub-Account	Sell
15:55:19	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.4800	224,400.00	Client	Buy
15:55:19	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.4800	(224,400.00)	Sub-Account	Sell
16:00:28	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.4550	(111,825.00)	Member	Sell
16:02:26	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4015	(74,015.00)	Client	Sell
16:04:13	\$ / R 14-Dec-09	Currency Future	1	1,000	35	35,000	7.4500	(260,750.00)	Sub-Account	Sell
16:04:13	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4630	74,630.00	Client	Buy
16:04:13	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4630	(74,630.00)	Sub-Account	Sell
16:04:13	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4510	74,510.00	Sub-Account	Buy
16:04:13	\$ / R 14-Dec-09	Currency Future	1	1,000	35	35,000	7.4500	260,750.00	Client	Buy
16:04:13	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.4500	372,500.00	Client	Buy
16:04:13	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.4500	(372,500.00)	Sub-Account	Sell
16:04:13	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4500	(745,000.00)	Sub-Account	Sell
16:04:13	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4510	(74,510.00)	Sub-Account	Sell
16:04:13	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4500	745,000.00	Member	Buy
16:06:48	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4100	74,100.00	Client	Buy
16:06:48	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4100	(74,100.00)	Client	Sell
16:07:15	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4200	37,100.00	Client	Buy
16:07:15	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4200	(37,100.00)	Client	Sell
16:13:41	\$ / R 14-Dec-09	Currency Future	1	1,000	270	270,000	7.4297	(2,006,019.00)	Member	Sell
16:16:37	\$ / R 14-Dec-09	Currency Future	1	1,000	270	270,000	7.4297	2,006,019.00	Client	Buy
16:20:49	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4475	(74,475.00)	Sub-Account	Sell
16:20:49	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4475	74,475.00	Client	Buy
16:29:13	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.4180	(3,709,000.00)	Member	Sell
16:29:13	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.4180	3,709,000.00	Client	Buy
16:32:46	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.4375	(223,125.00)	Client	Sell
16:32:46	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.4375	223,125.00	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
16:33:38	\$ / R 14-Dec-09	Currency Future	1	1,000	70	70,000	7.4375	(520,625.00)	Sub-Account	Sell
16:33:38	\$ / R 14-Dec-09	Currency Future	1	1,000	70	70,000	7.4375	520,625.00	Client	Buy
16:37:21	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.4325	(297,300.00)	Member	Sell
16:38:39	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.4325	297,300.00	Member	Buy
16:43:53	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4300	74,300.00	Client	Buy
16:43:53	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4300	14,860.00	Client	Buy
16:43:53	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4300	(74,300.00)	Sub-Account	Sell
16:43:53	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.4300	(14,860.00)	Sub-Account	Sell
16:43:55	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4250	37,125.00	Client	Buy
16:43:55	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4250	(37,125.00)	Sub-Account	Sell
16:47:56	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.4550	111,825.00	Client	Buy
16:48:21	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.4225	(148,450.00)	Member	Sell
16:49:05	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4200	(74,200.00)	Sub-Account	Sell
16:49:05	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4200	74,200.00	Client	Buy
16:49:15	\$ / R 15-Mar-10	Currency Future	1	1,000	25	25,000	7.5500	188,750.00	Client	Buy
16:49:15	\$ / R 15-Mar-10	Currency Future	1	1,000	25	25,000	7.5500	(188,750.00)	Sub-Account	Sell
16:49:50	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.4225	148,450.00	Member	Buy
16:50:32	\$ / R 15-Mar-10	Currency Future	1	1,000	15	15,000	7.5335	113,002.50	Client	Buy
16:50:32	\$ / R 15-Mar-10	Currency Future	1	1,000	15	15,000	7.5335	(113,002.50)	Sub-Account	Sell
16:52:09	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.4100	(370,500.00)	Member	Sell
16:52:17	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	7.3930	(1,108,950.00)	Member	Sell
16:52:48	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4085	37,042.50	Sub-Account	Buy
16:52:48	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4085	(37,042.50)	Sub-Account	Sell
16:54:12	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	7.3930	1,108,950.00	Member	Buy
16:56:05	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.4051	(148,102.00)	Member	Sell
16:56:35	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.4051	148,102.00	Client	Buy
16:58:55	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.4100	370,500.00	Client	Buy
Total for \$ / R Currency Future			51		4,789	4,789,000		35,912,701.00		

09:12:04	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	11.8670	5,933,500.00	Member	Buy
09:15:26	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	11.9500	1,195,000.00	Client	Buy
09:15:26	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	11.9500	(1,195,000.00)	Sub-Account	Sell
09:34:32	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	11.8670	(5,933,500.00)	Client	Sell
09:49:15	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9420	(238,840.00)	Member	Sell
09:56:48	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9420	(119,420.00)	Member	Sell
10:03:21	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.9000	11,900.00	Sub-Account	Buy
10:03:21	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.9000	(11,900.00)	Client	Sell
10:03:36	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9420	(119,420.00)	Member	Sell
10:08:52	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9420	238,840.00	Member	Buy
10:09:43	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9420	119,420.00	Member	Buy
10:10:08	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9420	119,420.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:10:09	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.9100	(11,910.00)	Member	Sell
10:10:09	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.9100	11,910.00	Client	Buy
11:18:40	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	11.8480	(592,400.00)	Member	Sell
11:28:59	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	11.8480	592,400.00	Member	Buy
13:08:28	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.0700	60,350.00	Client	Buy
13:08:28	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.0700	(60,350.00)	Sub-Account	Sell
15:55:11	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.0200	(60,100.00)	Sub-Account	Sell
15:55:11	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	12.0200	60,100.00	Client	Buy
16:10:16	£ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	11.7175	105,457.50	Sub-Account	Buy
16:10:16	£ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	11.7175	(105,457.50)	Client	Sell
16:13:16	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.7700	117,700.00	Client	Buy
16:13:16	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.7700	(117,700.00)	Sub-Account	Sell
16:27:26	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	11.7395	(586,975.00)	Member	Sell
16:31:51	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	11.7395	586,975.00	Client	Buy
16:46:37	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.7250	(234,500.00)	Member	Sell
16:49:16	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.7250	234,500.00	Member	Buy
16:49:29	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.7100	234,200.00	Client	Buy
16:49:29	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.7100	(117,100.00)	Sub-Account	Sell
16:49:29	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.7100	117,100.00	Client	Buy
16:49:29	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.7100	(234,200.00)	Sub-Account	Sell
16:49:36	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.7000	23,400.00	Client	Buy
16:49:36	£ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.7000	(23,400.00)	Sub-Account	Sell
16:49:36	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.7000	(35,100.00)	Sub-Account	Sell
16:49:36	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.7000	35,100.00	Client	Buy
16:49:40	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	11.9000	59,500.00	Client	Buy
16:49:40	£ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	11.9000	(59,500.00)	Sub-Account	Sell
16:52:40	£ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	11.6900	(876,750.00)	Member	Sell
16:58:33	£ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	11.6900	876,750.00	Member	Buy

Total for £ / R Currency Future **20** **906** **906,000** **10,733,522.50**

13:46:52	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.1020	11,102.00	Client	Buy
13:46:52	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.1020	(11,102.00)	Sub-Account	Sell
16:04:24	€ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	11.1900	(22,380.00)	Sub-Account	Sell
16:04:24	€ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	11.1900	22,380.00	Client	Buy
16:04:48	€ / R 14-Jun-10	Currency Future	1	1,000	3	3,000	11.3875	34,162.50	Client	Buy
16:04:48	€ / R 14-Jun-10	Currency Future	1	1,000	3	3,000	11.3875	(34,162.50)	Sub-Account	Sell
16:13:38	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	10.9922	(109,922.00)	Member	Sell
16:36:39	€ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	11.1935	(22,387.00)	Sub-Account	Sell
16:36:39	€ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	11.1935	22,387.00	Client	Buy
16:47:07	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	10.9922	109,922.00	Client	Buy
16:49:36	€ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	10.9720	76,804.00	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
16:49:36	€ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	10.9720	(76,804.00)	Sub-Account	Sell
Total for € / R Currency Future			6		25	25,000		276,757.50		
15:47:43	ZAAD 14-Jun-10	Currency Future	1	1,000	250	250,000	6.8500	(1,712,500.00)	Sub-Account	Sell
15:47:43	ZAAD 14-Jun-10	Currency Future	1	1,000	250	250,000	6.8500	1,712,500.00	Member	Buy
16:49:40	ZAAD 14-Jun-10	Currency Future	1	1,000	250	250,000	6.8000	1,700,000.00	Member	Buy
16:49:40	ZAAD 14-Jun-10	Currency Future	1	1,000	250	250,000	6.8000	(1,700,000.00)	Sub-Account	Sell
Total for ZAAD Currency Future			2		500	500,000		3,412,500.00		
Grand Total for all Instruments			79		6,220	6,220,000		50,335,481.00		