



Currency Futures Matched Trades

Report for 14/09/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:29	\$ / R 14-Dec-09	Currency Future	1	1,000	45	45,000	7.6550	(344,475.00)	Member	Sell
09:02:42	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6500	(76,500.00)	Member	Sell
09:03:12	\$ / R 14-Dec-09	Currency Future	1	1,000	45	45,000	7.6550	344,475.00	Client	Buy
09:03:51	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6500	76,500.00	Client	Buy
09:10:34	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5850	30,340.00	Sub-Account	Buy
09:10:34	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5850	(30,340.00)	Client	Sell
09:11:42	\$ / R 14-Dec-09	Currency Future	1	1,000	5,000	5,000,000	7.6732	(38,366,000.00)	Member	Sell
09:12:13	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.6597	(765,970.00)	Member	Sell
09:13:03	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.5208	752,080.00	Member	Buy
09:16:39	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.6675	(383,375.00)	Sub-Account	Sell
09:16:39	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.6675	383,375.00	Client	Buy
09:22:24	\$ / R 14-Dec-09	Currency Future	1	1,000	83	83,000	7.6355	(633,746.50)	Client	Sell
09:22:24	\$ / R 14-Dec-09	Currency Future	1	1,000	83	83,000	7.6355	633,746.50	Member	Buy
09:25:58	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.6361	(992,693.00)	Member	Sell
09:26:31	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.6361	992,693.00	Client	Buy
09:32:16	\$ / R 14-Sep-09	Currency Future	1	1,000	2,290	2,290,000	7.5050	17,186,450.00	Member	Buy
09:32:47	\$ / R 14-Dec-09	Currency Future	1	1,000	2,290	2,290,000	7.6325	(17,478,425.00)	Member	Sell
09:33:21	\$ / R 14-Sep-09	Currency Future	1	1,000	2,290	2,290,000	7.5050	(17,186,450.00)	Member	Sell
09:33:58	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	7.7680	(776,800.00)	Sub-Account	Sell
09:33:58	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	7.7680	776,800.00	Client	Buy
09:35:01	\$ / R 14-Dec-09	Currency Future	1	1,000	2,290	2,290,000	7.6325	17,478,425.00	Member	Buy
09:36:17	\$ / R 14-Sep-09	Currency Future	1	1,000	2,290	2,290,000	7.5000	(17,175,000.00)	Client	Sell
09:36:17	\$ / R 14-Sep-09	Currency Future	1	1,000	2,290	2,290,000	7.5000	17,175,000.00	Member	Buy
09:39:29	\$ / R 14-Dec-09	Currency Future	1	1,000	2,290	2,290,000	7.6450	17,507,050.00	Client	Buy
09:39:29	\$ / R 14-Dec-09	Currency Future	1	1,000	2,290	2,290,000	7.6450	(17,507,050.00)	Member	Sell
09:43:30	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.6597	765,970.00	Client	Buy
09:43:54	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.5208	(752,080.00)	Client	Sell
09:49:20	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.6400	(3,820,000.00)	Member	Sell
09:49:20	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.6400	3,820,000.00	Client	Buy
09:49:40	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.6400	3,820,000.00	Client	Buy
09:49:40	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.6400	(3,820,000.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:06:27	\$ / R 14-Dec-09	Currency Future	1	1,000	5,000	5,000,000	7.6732	38,366,000.00	Client	Buy
10:10:08	\$ / R 14-Sep-09	Currency Future	1	1,000	150	150,000	7.4950	1,124,250.00	Member	Buy
10:10:31	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	7.6225	(1,143,375.00)	Member	Sell
10:11:20	\$ / R 14-Sep-09	Currency Future	1	1,000	150	150,000	7.4950	(1,124,250.00)	Client	Sell
10:11:44	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	7.6225	1,143,375.00	Client	Buy
10:39:38	\$ / R 14-Dec-09	Currency Future	1	1,000	750	750,000	7.6482	(5,736,150.00)	Member	Sell
10:43:55	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.6602	(1,915,050.00)	Member	Sell
10:47:05	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.6640	61,312.00	Client	Buy
10:47:05	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.6640	(61,312.00)	Sub-Account	Sell
10:58:15	\$ / R 14-Dec-09	Currency Future	1	1,000	112	112,000	7.6600	857,920.00	Sub-Account	Buy
10:58:15	\$ / R 14-Dec-09	Currency Future	1	1,000	112	112,000	7.6600	(857,920.00)	Sub-Account	Sell
11:00:52	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.6552	(1,913,800.00)	Member	Sell
11:04:52	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.6617	(1,915,425.00)	Member	Sell
11:05:38	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	7.5178	1,503,560.00	Member	Buy
11:12:06	\$ / R 14-Sep-09	Currency Future	1	1,000	75	75,000	7.5535	(566,512.50)	Member	Sell
11:12:24	\$ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	7.6959	577,192.50	Member	Buy
11:15:37	\$ / R 14-Dec-09	Currency Future	1	1,000	75	75,000	7.6959	(577,192.50)	Client	Sell
11:15:52	\$ / R 14-Sep-09	Currency Future	1	1,000	75	75,000	7.5535	566,512.50	Client	Buy
11:22:50	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.6500	(153,000.00)	Sub-Account	Sell
11:22:50	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.6500	153,000.00	Client	Buy
11:25:16	\$ / R 14-Dec-09	Currency Future	1	1,000	750	750,000	7.6482	5,736,150.00	Client	Buy
11:25:58	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.6602	1,915,050.00	Client	Buy
11:30:22	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.6617	1,915,425.00	Client	Buy
11:32:13	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.5780	(113,670.00)	Member	Sell
11:32:30	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.7200	115,800.00	Member	Buy
11:44:35	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.5780	113,670.00	Client	Buy
11:44:51	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.7200	(115,800.00)	Client	Sell
11:51:48	\$ / R 14-Sep-09	Currency Future	1	1,000	475	475,000	7.5063	3,565,492.50	Member	Buy
11:52:23	\$ / R 14-Sep-09	Currency Future	1	1,000	475	475,000	7.5063	(3,565,492.50)	Client	Sell
11:55:22	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.6475	(764,750.00)	Member	Sell
11:55:50	\$ / R 14-Dec-09	Currency Future	1	1,000	114	114,000	7.7090	878,826.00	Member	Buy
11:55:50	\$ / R 14-Dec-09	Currency Future	1	1,000	114	114,000	7.7090	(878,826.00)	Client	Sell
11:56:17	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.6475	764,750.00	Client	Buy
12:01:20	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.6080	152,160.00	Member	Buy
12:02:15	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	7.5178	(1,503,560.00)	Client	Sell
12:11:29	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.6552	1,913,800.00	Member	Buy
12:16:30	\$ / R 14-Sep-09	Currency Future	1	1,000	125	125,000	7.4800	935,000.00	Sub-Account	Buy
12:16:30	\$ / R 14-Sep-09	Currency Future	1	1,000	125	125,000	7.4800	(935,000.00)	Client	Sell
12:18:10	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.6370	381,850.00	Client	Buy
12:18:10	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.6370	(381,850.00)	Sub-Account	Sell
12:38:10	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	0.1575	2,362.50	Client	Buy
12:38:10	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.4825	112,237.50	Sub-Account	Buy
12:38:10	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.6400	(114,600.00)	Sub-Account	Sell
13:00:20	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.6080	(152,160.00)	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
13:54:00	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.6385	(763,850.00)	Sub-Account	Sell
13:54:00	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.6385	763,850.00	Sub-Account	Buy
13:56:18	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.5050	37,525.00	Client	Buy
13:56:18	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.5050	(37,525.00)	Sub-Account	Sell
13:56:24	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.6485	(764,850.00)	Member	Sell
13:56:24	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.6485	764,850.00	Client	Buy
13:56:26	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.6250	(152,500.00)	Member	Sell
13:56:35	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6225	76,225.00	Client	Buy
13:56:35	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.6200	(7,620.00)	Sub-Account	Sell
13:56:35	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6225	(76,225.00)	Sub-Account	Sell
13:56:35	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.6200	7,620.00	Client	Buy
14:03:31	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.6250	152,500.00	Client	Buy
14:29:14	\$ / R 14-Dec-09	Currency Future	1	1,000	260	260,000	7.6075	(1,977,950.00)	Client	Sell
14:29:14	\$ / R 14-Dec-09	Currency Future	1	1,000	260	260,000	7.6075	1,977,950.00	Sub-Account	Buy
14:32:17	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.4800	(7,480.00)	Client	Sell
14:32:17	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.4800	7,480.00	Sub-Account	Buy
15:07:43	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6160	(76,160.00)	Member	Sell
15:11:31	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.6220	(15,244.00)	Sub-Account	Sell
15:11:31	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.6220	15,244.00	Client	Buy
15:31:37	\$ / R 13-Dec-10	Currency Future	1	1,000	2,200	2,200,000	178.0900	391,798,000.00	Member	Buy
15:31:37	\$ / R 13-Dec-10	Currency Future	1	1,000	2,200	2,200,000	178.0900	(391,798,000.00)	Client	Sell
15:33:04	\$ / R 13-Dec-10	Currency Future	1	1,000	250	250,000	178.0900	44,522,500.00	Member	Buy
15:33:04	\$ / R 13-Dec-10	Currency Future	1	1,000	250	250,000	178.0900	(44,522,500.00)	Client	Sell
15:33:38	\$ / R 13-Dec-10	Currency Future	1	1,000	50	50,000	178.0900	(8,904,500.00)	Client	Sell
15:33:38	\$ / R 13-Dec-10	Currency Future	1	1,000	50	50,000	178.0900	8,904,500.00	Member	Buy
15:34:33	\$ / R 14-Dec-09	Currency Future	1	1,000	2,200	2,200,000	178.0900	(391,798,000.00)	Member	Sell
15:34:33	\$ / R 14-Dec-09	Currency Future	1	1,000	2,200	2,200,000	178.0900	391,798,000.00	Client	Buy
15:35:10	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	178.0900	(44,522,500.00)	Member	Sell
15:35:10	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	178.0900	44,522,500.00	Client	Buy
15:36:09	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	178.0900	(8,904,500.00)	Member	Sell
15:36:09	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	178.0900	8,904,500.00	Client	Buy
15:51:36	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.6050	(304,200.00)	Sub-Account	Sell
15:51:36	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.6050	304,200.00	Client	Buy
15:51:55	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.6000	(114,000.00)	Sub-Account	Sell
15:51:55	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.6000	114,000.00	Client	Buy
15:51:57	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.6000	15,200.00	Client	Buy
15:51:57	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.6000	(15,200.00)	Sub-Account	Sell
16:00:47	\$ / R 14-Dec-09	Currency Future	1	1,000	670	670,000	7.5740	(5,074,580.00)	Member	Sell
16:09:25	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5911	3,795,550.00	Member	Buy
16:09:55	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.5911	(3,795,550.00)	Client	Sell
16:23:02	\$ / R 14-Dec-09	Currency Future	1	1,000	670	670,000	7.5740	5,074,580.00	Client	Buy
16:23:18	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6160	76,160.00	Client	Buy
16:24:59	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6050	(76,050.00)	Member	Sell
16:29:58	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6050	76,050.00	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
16:35:05	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6000	(38,000.00)	Client	Sell
16:35:05	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6000	38,000.00	Client	Buy
16:35:17	\$ / R 14-Dec-09	Currency Future	1	1,000	65	65,000	7.6000	(494,000.00)	Sub-Account	Sell
16:35:17	\$ / R 14-Dec-09	Currency Future	1	1,000	65	65,000	7.6000	494,000.00	Client	Buy
16:43:08	\$ / R 14-Dec-09	Currency Future	1	1,000	740	740,000	7.6038	(5,626,812.00)	Member	Sell
16:47:44	\$ / R 14-Dec-09	Currency Future	1	1,000	740	740,000	7.6038	5,626,812.00	Client	Buy
16:51:28	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.6038	760,380.00	Member	Buy
16:53:30	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.6038	(760,380.00)	Client	Sell
16:53:42	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5900	(75,900.00)	Sub-Account	Sell
16:53:42	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5900	75,900.00	Client	Buy
Total for \$ / R Currency Future			65		26,675	26,674,500		1,055,302,676.00		
10:40:30	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.6676	(6,333,800.00)	Member	Sell
10:44:19	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	12.6813	(3,170,325.00)	Member	Sell
11:25:36	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.6676	6,333,800.00	Client	Buy
11:29:25	£ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	12.6813	3,170,325.00	Client	Buy
13:46:56	£ / R 15-Mar-10	Currency Future	1	1,000	200	200,000	12.8386	(2,567,720.00)	Member	Sell
13:47:54	£ / R 15-Mar-10	Currency Future	1	1,000	200	200,000	12.8386	2,567,720.00	Client	Buy
16:24:33	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.6215	(252,430.00)	Member	Sell
16:30:11	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.6215	252,430.00	Client	Buy
Total for £ / R Currency Future			4		970	970,000		12,324,275.00		
09:08:32	€ / R 15-Mar-10	Currency Future	1	1,000	220	220,000	11.3231	(2,491,082.00)	Member	Sell
09:10:03	€ / R 15-Mar-10	Currency Future	1	1,000	220	220,000	11.3231	2,491,082.00	Client	Buy
15:20:24	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.0850	(55,425.00)	Sub-Account	Sell
15:20:24	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.0850	55,425.00	Client	Buy
Total for € / R Currency Future			2		225	225,000		2,546,507.00		
09:10:21	ZAAD 14-Sep-09	Currency Future	1	1,000	50	50,000	6.4400	(322,000.00)	Client	Sell
09:10:21	ZAAD 14-Sep-09	Currency Future	1	1,000	50	50,000	6.4400	322,000.00	Sub-Account	Buy
10:55:14	ZAAD 14-Sep-09	Currency Future	1	1,000	99,000	99,000,000	6.4400	637,560,000.00	Member	Buy
10:55:47	ZAAD 14-Sep-09	Currency Future	1	1,000	42,800	42,800,000	6.4400	275,632,000.00	Member	Buy
10:56:43	ZAAD 14-Sep-09	Currency Future	1	1,000	1,400	1,400,000	6.4400	(9,016,000.00)	Member	Sell
11:20:14	ZAAD 14-Sep-09	Currency Future	1	1,000	99,000	99,000,000	6.4400	(637,560,000.00)	Client	Sell
11:20:48	ZAAD 14-Sep-09	Currency Future	1	1,000	42,800	42,800,000	6.4400	(275,632,000.00)	Client	Sell
11:31:00	ZAAD 14-Sep-09	Currency Future	1	1,000	1,400	1,400,000	6.4400	9,016,000.00	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
11:54:31	ZAAD 14-Sep-09	Currency Future	1	1,000	15	15,000	6.4169	96,253.50	Member	Buy
11:56:37	ZAAD 14-Dec-09	Currency Future	1	1,000	15	15,000	6.4917	(97,375.50)	Member	Sell
11:57:03	ZAAD 14-Dec-09	Currency Future	1	1,000	50	50,000	6.5005	(325,025.00)	Sub-Account	Sell
11:57:03	ZAAD 14-Dec-09	Currency Future	1	1,000	50	50,000	6.5005	325,025.00	Client	Buy
11:57:23	ZAAD 14-Sep-09	Currency Future	1	1,000	15	15,000	6.4169	(96,253.50)	Client	Sell
11:57:48	ZAAD 14-Dec-09	Currency Future	1	1,000	15	15,000	6.4917	97,375.50	Client	Buy
Total for ZAAD Currency Future			7		143,330	143,330,000		923,048,654.00		
Grand Total for all Instruments			78		171,200	171,199,500		1,993,222,112.00		