



# Currency Futures Matched Trades

Report for 12/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:56:54	\$ / R 16-Mar-09	Currency Future	1	1,000	380	380,000	10.1030	(3,839,140.00)	Member	Sell
08:56:54	\$ / R 16-Mar-09	Currency Future	1	1,000	380	380,000	10.1030	3,839,140.00	Client	Buy
09:01:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0373	(10,037.30)	Client	Sell
09:01:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0373	10,037.30	Sub-Account	Buy
09:04:08	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.9894	(249,735.00)	Member	Sell
09:08:38	\$ / R 16-Mar-09	Currency Future	1	1,000	8,000	8,000,000	10.0869	(80,695,200.00)	Member	Sell
09:09:46	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1094	(10,109,400.00)	Member	Sell
09:13:33	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0773	(100,773.00)	Sub-Account	Sell
09:13:33	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0773	100,773.00	Sub-Account	Buy
09:20:20	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2650	(51,325.00)	Sub-Account	Sell
09:20:20	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2650	51,325.00	Sub-Account	Buy
09:20:53	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	10.0423	140,592.20	Sub-Account	Buy
09:20:53	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	10.0423	(140,592.20)	Client	Sell
09:25:47	\$ / R 16-Mar-09	Currency Future	1	1,000	8,000	8,000,000	10.0869	80,695,200.00	Client	Buy
09:26:01	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.9894	249,735.00	Client	Buy
09:50:34	\$ / R 16-Mar-09	Currency Future	1	1,000	31	31,000	10.0473	(311,466.30)	Sub-Account	Sell
09:50:34	\$ / R 16-Mar-09	Currency Future	1	1,000	31	31,000	10.0473	311,466.30	Sub-Account	Buy
09:53:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.4037	52,018.50	Sub-Account	Buy
09:53:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.4037	(52,018.50)	Client	Sell
10:11:49	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0723	100,723.00	Client	Buy
10:11:49	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0723	(100,723.00)	Sub-Account	Sell
10:15:50	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.4225	(41,690.00)	Client	Sell
10:15:50	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.4225	41,690.00	Sub-Account	Buy
10:20:22	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0423	401,692.00	Sub-Account	Buy
10:20:22	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0423	(401,692.00)	Client	Sell
10:26:19	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.0899	(2,017,980.00)	Member	Sell
10:49:58	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0700	(201,400.00)	Client	Sell
10:49:58	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0700	201,400.00	Client	Buy
11:07:42	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0623	(201,246.00)	Client	Sell
11:07:42	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0623	201,246.00	Sub-Account	Buy
11:11:08	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0675	201,350.00	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
11:11:08	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0675	(201,350.00)	Client	Sell
11:11:44	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1173	(101,173.00)	Sub-Account	Sell
11:11:44	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1173	101,173.00	Client	Buy
11:11:59	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1173	50,586.50	Client	Buy
11:11:59	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1173	(50,586.50)	Sub-Account	Sell
11:34:45	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	10.4786	(73,350.20)	Client	Sell
11:34:45	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	10.4786	73,350.20	Sub-Account	Buy
12:05:15	\$ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	10.1500	(355,250.00)	Client	Sell
12:05:15	\$ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	10.1500	355,250.00	Client	Buy
12:06:44	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1773	5,088,650.00	Client	Buy
12:06:44	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1773	(5,088,650.00)	Sub-Account	Sell
12:07:03	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1773	(5,088,650.00)	Sub-Account	Sell
12:07:03	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1773	5,088,650.00	Client	Buy
12:11:57	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2000	(204,000.00)	Client	Sell
12:11:57	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2000	51,000.00	Client	Buy
12:11:57	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2000	(51,000.00)	Client	Sell
12:11:57	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2000	204,000.00	Client	Buy
12:12:23	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2000	(204,000.00)	Client	Sell
12:12:23	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2000	204,000.00	Client	Buy
12:12:23	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2123	204,246.00	Client	Buy
12:12:23	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2123	(204,246.00)	Sub-Account	Sell
12:18:14	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	10.5600	(158,400.00)	Sub-Account	Sell
12:18:14	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	10.5600	158,400.00	Sub-Account	Buy
12:18:46	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2054	(5,102,700.00)	Sub-Account	Sell
12:18:46	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2054	5,102,700.00	Client	Buy
12:18:53	\$ / R 16-Mar-09	Currency Future	1	1,000	400	400,000	10.2054	4,082,160.00	Client	Buy
12:18:53	\$ / R 16-Mar-09	Currency Future	1	1,000	400	400,000	10.2054	(4,082,160.00)	Sub-Account	Sell
12:20:43	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3850	(51,925.00)	Sub-Account	Sell
12:20:43	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.3850	51,925.00	Sub-Account	Buy
12:35:16	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1900	20,380.00	Client	Buy
12:35:16	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1900	(20,380.00)	Client	Sell
13:02:52	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1850	10,185.00	Client	Buy
13:02:52	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1850	(10,185.00)	Client	Sell
13:14:39	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2050	10,205.00	Client	Buy
13:14:39	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2050	(10,205.00)	Sub-Account	Sell
13:19:53	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2024	(204,048.00)	Sub-Account	Sell
13:19:53	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2024	204,048.00	Client	Buy
13:21:49	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	10.1992	(815,936.00)	Member	Sell
13:24:28	\$ / R 16-Mar-09	Currency Future	1	1,000	80	80,000	10.1992	815,936.00	Member	Buy
13:29:00	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	10.5604	73,922.80	Sub-Account	Buy
13:29:00	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	10.5604	73,922.80	Sub-Account	Buy
13:29:00	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	10.5604	(73,922.80)	Client	Sell
13:29:00	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	10.5604	(73,922.80)	Client	Sell
13:54:02	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	10.1850	(193,515.00)	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
13:54:02	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	10.1850	193,515.00	Client	Buy
14:02:52	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1894	50,947.00	Client	Buy
14:02:52	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1894	(50,947.00)	Sub-Account	Sell
14:10:45	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1894	40,757.60	Client	Buy
14:10:45	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1894	(40,757.60)	Sub-Account	Sell
14:17:24	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1650	(10,165.00)	Sub-Account	Sell
14:17:24	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1650	10,165.00	Client	Buy
14:24:23	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.0899	2,017,980.00	Client	Buy
14:26:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.1094	10,109,400.00	Client	Buy
14:55:05	\$ / R 16-Mar-09	Currency Future	1	1,000	53	53,000	10.0545	(532,888.50)	Member	Sell
14:59:53	\$ / R 16-Mar-09	Currency Future	1	1,000	53	53,000	10.0545	532,888.50	Client	Buy
15:13:47	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2155	(25,538,750.00)	Member	Sell
15:21:31	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2155	25,538,750.00	Client	Buy
15:28:37	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	10.5874	31,762.20	Sub-Account	Buy
15:28:37	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	10.5874	(31,762.20)	Client	Sell
15:29:08	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.5874	42,349.60	Sub-Account	Buy
15:29:08	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.5874	(42,349.60)	Client	Sell
15:33:00	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2355	(25,588,750.00)	Member	Sell
15:39:07	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2355	25,588,750.00	Client	Buy
15:45:30	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2400	102,400.00	Client	Buy
15:45:30	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2400	(102,400.00)	Client	Sell
15:54:14	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.0995	50,497.50	Member	Buy
15:54:14	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.0995	(50,497.50)	Client	Sell
15:56:47	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	10.5758	84,606.40	Sub-Account	Buy
15:56:47	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	10.5758	(84,606.40)	Client	Sell
16:07:14	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.4254	(1,042,540.00)	Client	Sell
16:07:14	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.4254	1,042,540.00	Client	Buy
16:15:50	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2100	10,210.00	Sub-Account	Buy
16:15:50	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2100	(10,210.00)	Client	Sell
16:28:59	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	10.2215	(194,208.50)	Sub-Account	Sell
16:28:59	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	10.2215	194,208.50	Sub-Account	Buy
16:58:55	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	10.2150	919,350.00	Sub-Account	Buy
16:58:55	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	10.2150	(919,350.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>54</b>		<b>17,267</b>	<b>17,267,000</b>		<b>175,184,155.90</b>		

14:31:16	£ / R 16-Mar-09	Currency Future	1	1,000	120	120,000	15.2166	(1,825,992.00)	Client	Sell
14:31:16	£ / R 16-Mar-09	Currency Future	1	1,000	120	120,000	15.2166	1,825,992.00	Sub-Account	Buy
14:46:22	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.2161	(1,521,610.00)	Client	Sell
14:46:22	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.2161	1,521,610.00	Sub-Account	Buy
14:59:39	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.2500	(1,525,000.00)	Client	Sell
14:59:39	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	15.2500	1,525,000.00	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
15:54:13	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	15.2147	76,073.50	Client	Buy
15:54:13	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	15.2147	(76,073.50)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>4</b>		<b>325</b>	<b>325,000</b>		<b>4,948,675.50</b>		
11:06:35	ZAAD 14-Sep-09	Currency Future	1	1,000	50	50,000	7.1000	(355,000.00)	Sub-Account	Sell
11:06:35	ZAAD 14-Sep-09	Currency Future	1	1,000	50	50,000	7.1000	355,000.00	Client	Buy
13:25:28	ZAAD 14-Sep-09	Currency Future	1	1,000	1	1,000	7.1514	(7,151.40)	Sub-Account	Sell
13:25:28	ZAAD 14-Sep-09	Currency Future	1	1,000	1	1,000	7.1514	7,151.40	Client	Buy
<b>Total for ZAAD Currency Future</b>			<b>2</b>		<b>51</b>	<b>51,000</b>		<b>362,151.40</b>		
<b>Grand Total for all Instruments</b>			<b>60</b>		<b>17,643</b>	<b>17,643,000</b>		<b>180,494,982.80</b>		