



# Currency Futures Matched Trades

Report for 20/10/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:00:59	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	7.3714	442,284.00	Member	Buy
09:07:54	\$ / R 14-Dec-09	Currency Future	1	1,000	56	56,000	7.3745	(412,972.00)	Sub-Account	Sell
09:07:54	\$ / R 14-Dec-09	Currency Future	1	1,000	56	56,000	7.3745	412,972.00	Sub-Account	Buy
09:12:39	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	7.3714	(442,284.00)	Member	Sell
09:12:58	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	7.3614	(441,684.00)	Client	Sell
09:12:58	\$ / R 14-Dec-09	Currency Future	1	1,000	60	60,000	7.3614	441,684.00	Member	Buy
09:13:53	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.3971	7,397,100.00	Member	Buy
09:15:12	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.3840	(147,680.00)	Client	Sell
09:15:13	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.3840	147,680.00	Sub-Account	Buy
09:16:05	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.3725	737,250.00	Member	Buy
09:21:00	\$ / R 14-Dec-09	Currency Future	1	1,000	19	19,000	7.3900	(140,410.00)	Client	Sell
09:21:00	\$ / R 14-Dec-09	Currency Future	1	1,000	19	19,000	7.3900	140,410.00	Client	Buy
09:23:06	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.3971	(7,397,100.00)	Client	Sell
09:23:25	\$ / R 14-Dec-09	Currency Future	1	1,000	21	21,000	7.3900	155,190.00	Sub-Account	Buy
09:23:25	\$ / R 14-Dec-09	Currency Future	1	1,000	21	21,000	7.3900	(155,190.00)	Client	Sell
09:41:49	\$ / R 15-Mar-10	Currency Future	1	1,000	5,000	5,000,000	86.4900	432,450,000.00	Member	Buy
09:42:20	\$ / R 15-Mar-10	Currency Future	1	1,000	5,000	5,000,000	213.0700	(1,065,350,000.00)	Member	Sell
09:42:39	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.3915	73,915.00	Sub-Account	Buy
09:42:39	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.3915	(73,915.00)	Client	Sell
09:45:10	\$ / R 14-Dec-09	Currency Future	1	1,000	99	99,000	7.3855	731,164.50	Member	Buy
09:45:10	\$ / R 14-Dec-09	Currency Future	1	1,000	99	99,000	7.3855	(731,164.50)	Client	Sell
09:47:36	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.3900	(7,390.00)	Client	Sell
09:47:36	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.3900	7,390.00	Sub-Account	Buy
09:48:24	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.3920	(73,920.00)	Client	Sell
09:48:24	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.3920	73,920.00	Sub-Account	Buy
09:56:51	\$ / R 15-Mar-10	Currency Future	1	1,000	5,000	5,000,000	86.4900	(432,450,000.00)	Member	Sell
09:58:49	\$ / R 15-Mar-10	Currency Future	1	1,000	5,000	5,000,000	213.0700	1,065,350,000.00	Member	Buy
10:03:48	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4105	37,052.50	Sub-Account	Buy
10:03:48	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4105	(37,052.50)	Client	Sell
10:14:34	\$ / R 14-Dec-09	Currency Future	1	1,000	55	55,000	7.4150	(407,825.00)	Member	Sell
10:18:19	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.3725	(737,250.00)	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
10:18:48	\$ / R 14-Dec-09	Currency Future	1	1,000	55	55,000	7.4150	407,825.00	Client	Buy
11:32:18	\$ / R 14-Jun-10	Currency Future	1	1,000	3	3,000	7.6855	23,056.50	Client	Buy
11:32:18	\$ / R 14-Jun-10	Currency Future	1	1,000	3	3,000	7.6855	(23,056.50)	Sub-Account	Sell
11:50:48	\$ / R 14-Dec-09	Currency Future	1	1,000	400	400,000	7.4105	2,964,200.00	Member	Buy
12:11:38	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4285	74,285.00	Client	Buy
12:11:38	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4285	(74,285.00)	Sub-Account	Sell
13:14:33	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.4200	29,680.00	Client	Buy
13:14:33	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.4200	(29,680.00)	Client	Sell
13:14:33	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	7.4125	81,537.50	Sub-Account	Buy
13:14:33	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	7.4125	(81,537.50)	Client	Sell
13:22:28	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	7.5400	(37,700.00)	Sub-Account	Sell
13:22:28	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	7.5400	37,700.00	Client	Buy
13:30:55	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.4010	(148,020.00)	Sub-Account	Sell
13:30:55	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.4010	148,020.00	Client	Buy
13:33:54	\$ / R 14-Dec-09	Currency Future	1	1,000	19	19,000	7.3890	140,391.00	Client	Buy
13:33:54	\$ / R 14-Dec-09	Currency Future	1	1,000	19	19,000	7.3890	(140,391.00)	Sub-Account	Sell
14:05:06	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	7.5160	7,516.00	Client	Buy
14:05:06	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	7.5160	(7,516.00)	Client	Sell
14:15:25	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	7.5335	(37,667.50)	Sub-Account	Sell
14:15:25	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	7.5335	37,667.50	Client	Buy
15:45:30	\$ / R 14-Jun-10	Currency Future	1	1,000	100	100,000	489.0000	48,900,000.00	Sub-Account	Buy
16:10:21	\$ / R 14-Dec-09	Currency Future	1	1,000	400	400,000	7.4105	(2,964,200.00)	Member	Sell
16:25:39	\$ / R 14-Dec-09	Currency Future	1	1,000	4,000	4,000,000	7.4395	(29,758,000.00)	Member	Sell
16:25:39	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.4320	(1,858,000.00)	Member	Sell
16:25:40	\$ / R 14-Dec-09	Currency Future	1	1,000	3,000	3,000,000	7.4345	(22,303,500.00)	Member	Sell
16:29:41	\$ / R 14-Dec-09	Currency Future	1	1,000	4,000	4,000,000	7.4395	29,758,000.00	Client	Buy
16:29:58	\$ / R 14-Dec-09	Currency Future	1	1,000	3,000	3,000,000	7.4345	22,303,500.00	Client	Buy
16:33:32	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.4320	1,858,000.00	Client	Buy
16:48:22	\$ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	7.5500	15,100.00	Sub-Account	Buy
16:48:22	\$ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	7.5500	(15,100.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>31</b>		<b>19,296</b>	<b>19,296,000</b>		<b>1,590,934,490.50</b>		

11:03:13	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.1775	(1,217,750.00)	Member	Sell
11:05:08	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.1775	1,217,750.00	Member	Buy
12:33:32	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.1617	608,085.00	Member	Buy
13:56:14	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.1617	(608,085.00)	Client	Sell
14:45:46	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.1315	1,213,150.00	Member	Buy
16:13:41	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.1315	(1,213,150.00)	Member	Sell
16:14:23	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.2030	(6,101,500.00)	Member	Sell
16:57:20	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.2030	6,101,500.00	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
<b>Total for £ / R Currency Future</b>			<b>4</b>		<b>750</b>	<b>750,000</b>		<b>9,140,485.00</b>		
09:08:36	€ / R 14-Dec-09	Currency Future	1	1,000	42	42,000	11.0410	463,722.00	Member	Buy
09:09:20	€ / R 14-Dec-09	Currency Future	1	1,000	42	42,000	11.0410	(463,722.00)	Client	Sell
09:44:35	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.0915	(55,457.50)	Sub-Account	Sell
09:44:35	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.0915	55,457.50	Client	Buy
16:55:30	€ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	11.1015	5,550,750.00	Sub-Account	Buy
16:55:30	€ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	11.1015	(5,550,750.00)	Sub-Account	Sell
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>547</b>	<b>547,000</b>		<b>6,069,929.50</b>		
16:35:51	ZAAD 14-Dec-09	Currency Future	1	1,000	50	50,000	6.8600	(343,000.00)	Member	Sell
16:36:08	ZAAD 14-Dec-09	Currency Future	1	1,000	30	30,000	6.8600	(205,800.00)	Member	Sell
16:38:34	ZAAD 14-Dec-09	Currency Future	1	1,000	50	50,000	6.8600	343,000.00	Client	Buy
16:38:57	ZAAD 14-Dec-09	Currency Future	1	1,000	30	30,000	6.8600	205,800.00	Client	Buy
<b>Total for ZAAD Currency Future</b>			<b>2</b>		<b>80</b>	<b>80,000</b>		<b>548,800.00</b>		
<b>Grand Total for all Instruments</b>			<b>40</b>		<b>20,673</b>	<b>20,673,000</b>		<b>1,606,693,705.00</b>		