



# Currency Futures Matched Trades

Report for 23/10/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:01:17	\$ / R 15-Mar-10	Currency Future	1	1,000	500	500,000	7.6400	(3,820,000.00)	Client	Sell
09:01:17	\$ / R 15-Mar-10	Currency Future	1	1,000	500	500,000	7.6400	3,820,000.00	Member	Buy
09:21:41	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5115	(37,557.50)	Sub-Account	Sell
09:21:41	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5115	37,557.50	Client	Buy
09:24:13	\$ / R 14-Dec-09	Currency Future	1	1,000	7,000	7,000,000	7.4937	52,455,900.00	Member	Buy
09:28:15	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4980	(74,980.00)	Sub-Account	Sell
09:28:15	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4980	74,980.00	Client	Buy
09:32:10	\$ / R 14-Dec-09	Currency Future	1	1,000	7,000	7,000,000	7.4937	(52,455,900.00)	Client	Sell
09:32:17	\$ / R 14-Dec-09	Currency Future	1	1,000	56	56,000	7.4915	(419,524.00)	Sub-Account	Sell
09:32:17	\$ / R 14-Dec-09	Currency Future	1	1,000	56	56,000	7.4915	419,524.00	Sub-Account	Buy
09:41:43	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4950	37,475.00	Sub-Account	Buy
09:41:43	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4950	(37,475.00)	Sub-Account	Sell
09:48:33	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5015	75,015.00	Member	Buy
09:49:20	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.5656	378,280.00	Member	Buy
09:49:55	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5472	2,264,160.00	Member	Buy
09:54:47	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5015	(75,015.00)	Member	Sell
10:00:27	\$ / R 15-Mar-10	Currency Future	1	1,000	8	8,000	7.6400	61,120.00	Sub-Account	Buy
10:00:27	\$ / R 15-Mar-10	Currency Future	1	1,000	8	8,000	7.6400	(61,120.00)	Client	Sell
10:02:27	\$ / R 14-Jun-10	Currency Future	1	1,000	22	22,000	7.7700	170,940.00	Sub-Account	Buy
10:02:27	\$ / R 14-Jun-10	Currency Future	1	1,000	22	22,000	7.7700	(170,940.00)	Sub-Account	Sell
10:02:41	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5180	37,590.00	Client	Buy
10:02:41	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5180	(37,590.00)	Client	Sell
10:02:58	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	7.5200	1,128,000.00	Member	Buy
10:03:31	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	7.5180	82,698.00	Sub-Account	Buy
10:03:31	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	7.5180	(82,698.00)	Client	Sell
10:05:24	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	7.5200	(1,128,000.00)	Client	Sell
10:06:41	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5179	(30,071.60)	Client	Sell
10:06:41	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5200	7,520.00	Client	Buy
10:06:41	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5179	30,071.60	Client	Buy
10:06:41	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5200	(7,520.00)	Client	Sell
10:11:34	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5280	(37,640.00)	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
10:11:34	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5280	37,640.00	Client	Buy
10:11:48	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.5472	(2,264,160.00)	Client	Sell
10:11:49	\$ / R 14-Dec-09	Currency Future	1	1,000	270	270,000	7.5344	(2,034,288.00)	Client	Sell
10:11:49	\$ / R 14-Dec-09	Currency Future	1	1,000	270	270,000	7.5344	2,034,288.00	Member	Buy
10:22:33	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	7.5138	11,270,700.00	Member	Buy
10:29:29	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	7.5138	(11,270,700.00)	Client	Sell
10:34:11	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5200	(112,800.00)	Sub-Account	Sell
10:34:11	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5200	112,800.00	Client	Buy
11:00:41	\$ / R 15-Mar-10	Currency Future	1	1,000	40	40,000	7.6315	305,260.00	Member	Buy
11:03:21	\$ / R 15-Mar-10	Currency Future	1	1,000	40	40,000	7.6315	(305,260.00)	Client	Sell
11:26:26	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.5190	300,760.00	Sub-Account	Buy
11:26:26	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.5190	(300,760.00)	Sub-Account	Sell
12:21:22	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.5656	(378,280.00)	Member	Sell
12:30:51	\$ / R 14-Jun-10	Currency Future	1	1,000	10	10,000	7.7865	77,865.00	Client	Buy
12:30:51	\$ / R 14-Jun-10	Currency Future	1	1,000	10	10,000	7.7865	(77,865.00)	Sub-Account	Sell
12:33:21	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5055	30,022.00	Sub-Account	Buy
12:33:21	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5055	(30,022.00)	Client	Sell
13:06:34	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.3450	(367,250.00)	Member	Sell
13:22:34	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5300	(37,650.00)	Client	Sell
13:22:34	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5300	37,650.00	Client	Buy
13:36:30	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5205	(7,520.50)	Client	Sell
13:36:30	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5205	7,520.50	Sub-Account	Buy
13:40:51	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5300	(112,950.00)	Client	Sell
13:40:51	\$ / R 14-Dec-09	Currency Future	1	1,000	45	45,000	7.5300	338,850.00	Sub-Account	Buy
13:40:51	\$ / R 14-Dec-09	Currency Future	1	1,000	45	45,000	7.5300	(338,850.00)	Client	Sell
13:40:51	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5300	112,950.00	Sub-Account	Buy
14:17:48	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5445	7,544.50	Client	Buy
14:17:48	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5445	(7,544.50)	Sub-Account	Sell
15:04:05	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.3450	367,250.00	Member	Buy
15:45:31	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.4990	7,499,000.00	Member	Buy
15:46:06	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5170	7,517,000.00	Member	Buy
16:06:38	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5170	(7,517,000.00)	Client	Sell
16:06:56	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.4990	(7,499,000.00)	Client	Sell
16:52:18	\$ / R 15-Mar-10	Currency Future	1	1,000	20	20,000	7.6908	(153,816.00)	Client	Sell
16:52:18	\$ / R 15-Mar-10	Currency Future	1	1,000	20	20,000	7.6908	153,816.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>33</b>		<b>12,158</b>	<b>12,158,000</b>		<b>91,291,747.10</b>		

09:41:48	£ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	12.4975	374,925.00	Sub-Account	Buy
09:41:48	£ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	12.4975	(374,925.00)	Client	Sell
09:49:02	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.5069	250,138.00	Member	Buy
10:10:55	£ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	12.7035	50,814.00	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
10:10:55	£ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	12.7035	(50,814.00)	Client	Sell
10:19:33	£ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	12.5424	(188,136.00)	Member	Sell
10:20:46	£ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	12.5424	188,136.00	Client	Buy
10:30:04	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.4685	6,234,250.00	Sub-Account	Buy
10:30:04	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.4685	(6,234,250.00)	Sub-Account	Sell
10:30:05	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.4685	6,234,250.00	Sub-Account	Buy
10:30:05	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.4685	(6,234,250.00)	Sub-Account	Sell
10:30:06	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.4535	6,226,750.00	Sub-Account	Buy
10:30:06	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.4535	(6,226,750.00)	Sub-Account	Sell
10:35:18	£ / R 14-Dec-09	Currency Future	1	1,000	508	508,000	12.3700	6,283,960.00	Member	Buy
10:40:37	£ / R 14-Dec-09	Currency Future	1	1,000	508	508,000	12.3700	(6,283,960.00)	Member	Sell
11:07:36	£ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	12.4560	(18,684,000.00)	Member	Sell
11:32:16	£ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	12.4560	18,684,000.00	Member	Buy
12:04:29	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.3218	6,160,900.00	Member	Buy
12:21:37	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.5069	(250,138.00)	Member	Sell
13:39:19	£ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	12.3150	492,600.00	Member	Buy
13:50:01	£ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	12.3150	(492,600.00)	Member	Sell
15:46:07	£ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	12.3218	(6,160,900.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>11</b>		<b>4,117</b>	<b>4,117,000</b>		<b>51,180,723.00</b>		
09:32:42	€ / R 14-Dec-09	Currency Future	1	1,000	42	42,000	11.2550	(472,710.00)	Sub-Account	Sell
09:32:42	€ / R 14-Dec-09	Currency Future	1	1,000	42	42,000	11.2550	472,710.00	Sub-Account	Buy
09:50:49	€ / R 15-Mar-10	Currency Future	1	1,000	15	15,000	11.4875	(172,312.50)	Sub-Account	Sell
09:50:49	€ / R 15-Mar-10	Currency Future	1	1,000	15	15,000	11.4875	172,312.50	Sub-Account	Buy
10:35:00	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.2680	2,253,600.00	Member	Buy
10:39:42	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.2680	(2,253,600.00)	Member	Sell
13:44:04	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.3440	56,720.00	Client	Buy
13:44:04	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.3440	(56,720.00)	Sub-Account	Sell
14:04:02	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.3185	(226,370.00)	Client	Sell
14:04:02	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.3185	226,370.00	Sub-Account	Buy
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>282</b>	<b>282,000</b>		<b>3,181,712.50</b>		
<b>Grand Total for all Instruments</b>			<b>49</b>		<b>16,557</b>	<b>16,557,000</b>		<b>145,654,182.60</b>		