



# Currency Futures Matched Trades

Report for 01/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:04:21	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	7.8569	109,996.60	Client	Buy
09:04:21	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	7.8569	(109,996.60)	Sub-Account	Sell
09:04:25	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9890	39,945.00	Client	Buy
09:04:25	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9890	(39,945.00)	Sub-Account	Sell
09:11:29	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8270	391,350.00	Member	Buy
09:11:29	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8270	(391,350.00)	Client	Sell
09:11:49	\$ / R 15-Mar-10	Currency Future	1	1,000	7	7,000	8.1241	(56,868.70)	Sub-Account	Sell
09:11:49	\$ / R 15-Mar-10	Currency Future	1	1,000	7	7,000	8.1241	56,868.70	Client	Buy
09:14:32	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8489	156,978.00	Client	Buy
09:14:32	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8489	(156,978.00)	Sub-Account	Sell
09:15:49	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8500	39,250.00	Client	Buy
09:15:49	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8500	(39,250.00)	Member	Sell
09:28:38	\$ / R 14-Dec-09	Currency Future	1	1,000	23	23,000	7.9450	182,735.00	Sub-Account	Buy
09:28:38	\$ / R 14-Dec-09	Currency Future	1	1,000	23	23,000	7.9450	(182,735.00)	Client	Sell
09:35:18	\$ / R 14-Sep-09	Currency Future	1	1,000	128	128,000	7.8390	(1,003,392.00)	Member	Sell
09:37:05	\$ / R 14-Sep-09	Currency Future	1	1,000	128	128,000	7.8390	1,003,392.00	Client	Buy
09:51:12	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.8386	(117,579.00)	Sub-Account	Sell
09:51:12	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.8386	117,579.00	Client	Buy
10:05:15	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8345	(39,172.50)	Member	Sell
10:21:28	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8360	7,836.00	Client	Buy
10:21:28	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8360	(7,836.00)	Sub-Account	Sell
10:22:10	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8345	39,172.50	Client	Buy
10:33:06	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8250	(39,125.00)	Sub-Account	Sell
10:33:06	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	7.8255	93,906.00	Client	Buy
10:33:06	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8250	39,125.00	Client	Buy
10:33:06	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	7.8255	(93,906.00)	Sub-Account	Sell
10:33:06	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.8246	312,984.00	Client	Buy
10:33:06	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.8246	(312,984.00)	Sub-Account	Sell
10:41:05	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8250	(39,125.00)	Client	Sell
10:41:05	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8250	39,125.00	Client	Buy
10:52:14	\$ / R 14-Sep-09	Currency Future	1	1,000	388	388,000	7.8282	(3,037,341.60)	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
10:53:11	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8138	1,953,450.00	Member	Buy
10:58:15	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8138	(1,953,450.00)	Client	Sell
11:06:20	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8205	(78,205.00)	Member	Sell
11:09:52	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8205	78,205.00	Client	Buy
11:31:45	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	7.8286	(1,565,720.00)	Client	Sell
11:31:45	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	7.8286	1,565,720.00	Sub-Account	Buy
11:47:02	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8488	7,848.80	Client	Buy
11:47:02	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8488	(7,848.80)	Sub-Account	Sell
12:13:15	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.1120	(40,560.00)	Client	Sell
12:13:15	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.1120	40,560.00	Client	Buy
12:21:41	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9950	(199,875.00)	Member	Sell
12:22:11	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.8365	(313,460.00)	Member	Sell
12:30:28	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.9950	199,875.00	Member	Buy
12:30:41	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.8365	313,460.00	Member	Buy
12:39:07	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8583	(31,433.20)	Client	Sell
12:39:07	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8583	31,433.20	Sub-Account	Buy
12:41:30	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8932	15,786.40	Client	Buy
12:41:30	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8932	(15,786.40)	Sub-Account	Sell
12:49:58	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8630	7,863,000.00	Member	Buy
12:56:50	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9057	(79,057.00)	Sub-Account	Sell
12:56:50	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9057	79,057.00	Client	Buy
12:57:59	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9057	39,528.50	Client	Buy
12:57:59	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9057	(39,528.50)	Sub-Account	Sell
13:00:59	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.9050	1,976,250.00	Client	Buy
13:00:59	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.9050	(1,976,250.00)	Sub-Account	Sell
13:06:44	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8630	(7,863,000.00)	Client	Sell
13:27:06	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8522	7,852,200.00	Member	Buy
13:27:12	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8547	7,854,700.00	Member	Buy
13:35:09	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8700	39,350.00	Client	Buy
13:35:09	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8700	(39,350.00)	Sub-Account	Sell
13:37:02	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8522	(7,852,200.00)	Client	Sell
13:37:24	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8547	(7,854,700.00)	Client	Sell
13:44:42	\$ / R 14-Sep-09	Currency Future	1	1,000	27	27,000	185.2100	(5,000,670.00)	Member	Sell
13:49:26	\$ / R 14-Sep-09	Currency Future	1	1,000	21	21,000	7.8797	165,473.70	Client	Buy
13:49:26	\$ / R 14-Sep-09	Currency Future	1	1,000	21	21,000	7.8797	(165,473.70)	Sub-Account	Sell
13:56:01	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	7.8467	196,167.50	Member	Buy
13:58:52	\$ / R 14-Sep-09	Currency Future	1	1,000	27	27,000	185.2100	5,000,670.00	Client	Buy
14:08:09	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.0060	(32,024.00)	Member	Sell
14:11:07	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.0060	32,024.00	Member	Buy
14:13:25	\$ / R 14-Sep-09	Currency Future	1	1,000	315	315,000	7.8620	(2,476,530.00)	Sub-Account	Sell
14:13:25	\$ / R 14-Sep-09	Currency Future	1	1,000	315	315,000	7.8620	2,476,530.00	Member	Buy
14:46:31	\$ / R 14-Sep-09	Currency Future	1	1,000	388	388,000	7.8282	3,037,341.60	Client	Buy
14:48:11	\$ / R 14-Sep-09	Currency Future	1	1,000	130	130,000	7.8850	(1,025,050.00)	Sub-Account	Sell
14:48:11	\$ / R 14-Sep-09	Currency Future	1	1,000	130	130,000	7.8850	1,025,050.00	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
15:24:30	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9770	79,770.00	Member	Buy
15:24:52	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8767	(393,835.00)	Sub-Account	Sell
15:24:52	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8767	393,835.00	Client	Buy
15:27:49	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8700	(15,740.00)	Sub-Account	Sell
15:27:49	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8700	15,740.00	Client	Buy
15:41:10	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9770	(79,770.00)	Member	Sell
15:44:23	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	7.8467	(196,167.50)	Client	Sell
16:00:55	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8160	7,816.00	Client	Buy
16:00:55	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8160	(7,816.00)	Member	Sell
16:01:41	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.8160	(70,344.00)	Member	Sell
16:01:41	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.8160	70,344.00	Client	Buy
16:43:26	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.1523	32,609.20	Client	Buy
16:43:26	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.1523	(32,609.20)	Sub-Account	Sell
16:50:56	\$ / R 14-Sep-09	Currency Future	1	1,000	1,250	1,250,000	7.8448	9,806,000.00	Member	Buy
16:54:36	\$ / R 14-Sep-09	Currency Future	1	1,000	1,250	1,250,000	7.8448	(9,806,000.00)	Member	Sell
<b>Total for \$ / R Currency Future</b>			<b>45</b>		<b>6,378</b>	<b>6,378,000</b>		<b>54,880,037.70</b>		
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10:20:54	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	12.8800	64,400.00	Client	Buy
10:20:54	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	12.8800	(64,400.00)	Sub-Account	Sell
11:21:57	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	12.8725	(257,450.00)	Member	Sell
11:22:56	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	12.8725	257,450.00	Client	Buy
12:01:27	£ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	12.8965	(515,860.00)	Member	Sell
12:13:22	£ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	12.9198	(1,291,980.00)	Member	Sell
13:56:09	£ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	12.8965	515,860.00	Client	Buy
14:09:55	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	13.1715	(39,514.50)	Member	Sell
14:11:33	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	13.1715	39,514.50	Member	Buy
16:36:45	£ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	12.9198	1,291,980.00	Member	Buy
<b>Total for £ / R Currency Future</b>			<b>5</b>		<b>168</b>	<b>168,000</b>		<b>2,169,204.50</b>		
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09:51:10	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.0307	11,030.70	Client	Buy
09:51:10	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.0307	(11,030.70)	Sub-Account	Sell
10:39:59	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.0144	(33,043.20)	Sub-Account	Sell
10:39:59	€ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.0144	33,043.20	Client	Buy
12:21:58	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.0445	22,089.00	Sub-Account	Buy
12:21:58	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.0445	(22,089.00)	Client	Sell
14:09:13	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.2705	(33,811.50)	Member	Sell
14:11:19	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.2705	33,811.50	Member	Buy
14:12:59	€ / R 14-Sep-09	Currency Future	1	1,000	220	220,000	11.0800	(2,437,600.00)	Sub-Account	Sell
14:12:59	€ / R 14-Sep-09	Currency Future	1	1,000	220	220,000	11.0800	2,437,600.00	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
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>229</b>	<b>229,000</b>		<b>2,537,574.40</b>		
<b>Grand Total for all Instruments</b>			<b>55</b>		<b>6,775</b>	<b>6,775,000</b>		<b>59,586,816.60</b>		