



# Currency Futures Matched Trades

Report for 15/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:04:40	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.4657	8,465.70	Client	Buy
09:04:40	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.4657	(8,465.70)	Sub-Account	Sell
09:49:42	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.3200	83,200.00	Sub-Account	Buy
09:49:42	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.3200	(83,200.00)	Client	Sell
09:53:47	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.3174	124,761.00	Sub-Account	Buy
09:53:47	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.3174	(124,761.00)	Client	Sell
10:17:19	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.2984	(248,952.00)	Client	Sell
10:17:19	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.2984	248,952.00	Sub-Account	Buy
10:36:03	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2860	414,300.00	Member	Buy
10:36:12	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2860	(414,300.00)	Member	Sell
10:36:35	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.4500	(42,250.00)	Sub-Account	Sell
10:36:35	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.4500	42,250.00	Client	Buy
11:38:23	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2755	8,275,500.00	Member	Buy
11:50:54	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2716	82,716.00	Client	Buy
11:50:54	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2716	(82,716.00)	Sub-Account	Sell
12:07:23	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2755	(8,275,500.00)	Client	Sell
13:01:05	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.2676	(4,133,800.00)	Member	Sell
13:02:20	\$ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	8.5574	(25,672.20)	Sub-Account	Sell
13:02:20	\$ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	8.5574	25,672.20	Client	Buy
13:09:33	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.2676	4,133,800.00	Client	Buy
14:16:49	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2600	41,300.00	Client	Buy
14:16:49	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2600	(41,300.00)	Sub-Account	Sell
14:34:07	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2639	8,263.90	Client	Buy
14:34:07	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2639	(8,263.90)	Sub-Account	Sell
14:48:47	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2685	(826,850.00)	Sub-Account	Sell
14:48:47	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2685	826,850.00	Client	Buy
14:52:26	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2655	(826,550.00)	Member	Sell
15:24:09	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2655	826,550.00	Client	Buy
16:32:12	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2520	(82,520.00)	Sub-Account	Sell
16:32:12	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2520	82,520.00	Client	Buy
16:35:15	\$ / R 14-Sep-09	Currency Future	1	1,000	8,500	8,500,000	8.2297	69,952,450.00	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
16:44:25	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2550	(41,275.00)	Client	Sell
16:44:25	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2550	41,275.00	Client	Buy
16:48:39	\$ / R 14-Sep-09	Currency Future	1	1,000	8,500	8,500,000	8.2297	(69,952,450.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>17</b>		<b>10,345</b>	<b>10,345,000</b>		<b>85,218,825.80</b>		
09:11:09	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.5800	67,900.00	Sub-Account	Buy
09:11:09	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.5800	(67,900.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>5</b>	<b>5,000</b>		<b>67,900.00</b>		
09:00:19	ZAAD 14-Sep-09	Currency Future	1	1,000	50	50,000	6.5500	327,500.00	Member	Buy
10:39:16	ZAAD 14-Sep-09	Currency Future	1	1,000	50	50,000	6.5500	(327,500.00)	Client	Sell
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>50</b>	<b>50,000</b>		<b>327,500.00</b>		
<b>Grand Total for all Instruments</b>			<b>19</b>		<b>10,400</b>	<b>10,400,000</b>		<b>85,614,225.80</b>		