



# Currency Futures Matched Trades

Report for 13/08/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:01:06	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0829	(40,414.50)	Sub-Account	Sell
09:01:06	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0829	40,414.50	Client	Buy
09:01:27	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.2200	8,220.00	Client	Buy
09:01:27	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.2200	(8,220.00)	Sub-Account	Sell
09:02:07	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.0710	(161,420.00)	Member	Sell
09:02:34	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0759	8,075.90	Sub-Account	Buy
09:02:34	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0759	(8,075.90)	Sub-Account	Sell
09:04:44	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.0552	241,656.00	Sub-Account	Buy
09:04:44	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.0552	(241,656.00)	Client	Sell
09:05:39	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0577	(16,115.40)	Sub-Account	Sell
09:05:39	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0577	16,115.40	Sub-Account	Buy
09:09:24	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.0655	(16,131,000.00)	Member	Sell
09:10:00	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0610	403,050.00	Member	Buy
09:10:35	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	8.2005	328,020.00	Member	Buy
09:19:27	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.1415	(325,660.00)	Member	Sell
09:30:34	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0610	(403,050.00)	Client	Sell
09:30:47	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	8.2005	(328,020.00)	Client	Sell
09:32:00	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0866	(80,866.00)	Sub-Account	Sell
09:32:00	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0866	80,866.00	Client	Buy
09:41:03	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.0650	120,975.00	Client	Buy
09:41:03	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.0650	(120,975.00)	Sub-Account	Sell
09:44:17	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0576	80,576.00	Client	Buy
09:44:17	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0576	(80,576.00)	Sub-Account	Sell
09:48:53	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.2000	(82,000.00)	Sub-Account	Sell
09:48:53	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.2000	82,000.00	Client	Buy
09:56:48	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.0710	161,420.00	Member	Buy
09:58:19	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.1415	325,660.00	Member	Buy
10:24:24	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0400	(402,000.00)	Client	Sell
10:24:24	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.0400	402,000.00	Member	Buy
10:31:35	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.0600	24,180.00	Client	Buy
10:31:35	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.0600	(24,180.00)	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
10:38:54	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0516	40,258.00	Client	Buy
10:38:54	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0516	(40,258.00)	Client	Sell
10:50:29	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.2000	(8,200.00)	Sub-Account	Sell
10:50:29	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.2000	8,200.00	Client	Buy
10:50:53	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0500	(80,500.00)	Sub-Account	Sell
10:50:53	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0500	80,500.00	Client	Buy
10:57:33	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0272	8,027.20	Sub-Account	Buy
10:57:33	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0272	(8,027.20)	Client	Sell
11:14:52	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0200	(40,100.00)	Client	Sell
11:14:52	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0200	40,100.00	Client	Buy
11:23:56	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0200	(8,020.00)	Client	Sell
11:23:56	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0200	8,020.00	Client	Buy
12:08:49	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0400	8,040.00	Sub-Account	Buy
12:08:49	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0400	(8,040.00)	Client	Sell
12:12:00	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.0400	(201,000.00)	Member	Sell
12:16:00	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0567	(805,670.00)	Member	Sell
12:16:00	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.0562	(48,337.20)	Member	Sell
12:22:48	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0210	(40,105.00)	Sub-Account	Sell
12:22:48	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0210	40,105.00	Client	Buy
12:22:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0210	(8,021.00)	Sub-Account	Sell
12:22:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0210	8,021.00	Client	Buy
12:23:35	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.0100	(240,300.00)	Sub-Account	Sell
12:23:35	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0200	(32,080.00)	Sub-Account	Sell
12:23:35	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.0100	240,300.00	Client	Buy
12:23:35	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0200	32,080.00	Client	Buy
13:04:10	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1515	163,030.00	Client	Buy
13:04:14	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1515	(163,030.00)	Member	Sell
13:36:54	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.0562	48,337.20	Member	Buy
13:43:02	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.0400	201,000.00	Client	Buy
14:03:11	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.0440	(643,520.00)	Member	Sell
14:08:26	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.1700	40,850.00	Client	Buy
14:08:26	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.1700	(40,850.00)	Sub-Account	Sell
14:09:05	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	8.0150	561,050.00	Client	Buy
14:09:05	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	8.0150	(561,050.00)	Sub-Account	Sell
14:09:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0110	(40,055.00)	Sub-Account	Sell
14:09:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0110	40,055.00	Client	Buy
14:09:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0110	(40,055.00)	Sub-Account	Sell
14:09:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0110	40,055.00	Client	Buy
14:09:40	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0101	(40,050.50)	Sub-Account	Sell
14:09:40	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0101	40,050.50	Client	Buy
14:10:37	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0100	(40,050.00)	Sub-Account	Sell
14:10:37	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0100	40,050.00	Client	Buy
14:13:08	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.0655	16,131,000.00	Client	Buy
14:13:42	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.0567	805,670.00	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
14:23:31	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9895	39,947.50	Sub-Account	Buy
14:23:31	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9895	(39,947.50)	Client	Sell
14:24:07	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9895	(399,475.00)	Client	Sell
14:24:07	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9895	399,475.00	Sub-Account	Buy
14:37:43	\$ / R 14-Sep-09	Currency Future	1	1,000	17	17,000	8.0200	(136,340.00)	Client	Sell
14:37:43	\$ / R 14-Sep-09	Currency Future	1	1,000	17	17,000	8.0200	136,340.00	Sub-Account	Buy
14:38:48	\$ / R 14-Sep-09	Currency Future	1	1,000	37	37,000	8.0295	(297,091.50)	Client	Sell
14:38:48	\$ / R 14-Sep-09	Currency Future	1	1,000	37	37,000	8.0295	297,091.50	Sub-Account	Buy
15:07:30	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0067	(80,067.00)	Member	Sell
15:11:08	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0067	80,067.00	Member	Buy
15:13:40	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	8.0440	643,520.00	Member	Buy
15:14:55	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.0205	(24,061.50)	Member	Sell
15:15:35	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	298.0000	(29,800,000.00)	Member	Sell
15:15:35	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	298.0000	29,800,000.00	Member	Buy
15:18:05	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0275	(80,275.00)	Client	Sell
15:18:05	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0275	80,275.00	Sub-Account	Buy
15:18:49	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0547	(16,109.40)	Client	Sell
15:18:49	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0547	16,109.40	Sub-Account	Buy
15:19:24	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0547	(8,054.70)	Client	Sell
15:19:24	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0547	8,054.70	Sub-Account	Buy
15:19:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0547	8,054.70	Sub-Account	Buy
15:19:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0547	(8,054.70)	Client	Sell
15:25:58	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.0205	24,061.50	Client	Buy
15:32:56	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.2475	(32,990.00)	Sub-Account	Sell
15:32:56	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.2475	32,990.00	Client	Buy
15:35:36	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0860	80,860.00	Client	Buy
15:35:36	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0860	(80,860.00)	Client	Sell
15:44:21	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0955	8,095.50	Sub-Account	Buy
15:44:21	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0955	(8,095.50)	Client	Sell
15:50:44	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.0929	24,278.70	Member	Buy
15:50:44	\$ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	8.0698	(145,256.40)	Member	Sell
15:53:17	\$ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	8.0698	145,256.40	Member	Buy
16:13:08	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0780	8,078,000.00	Member	Buy
16:13:23	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.9958	(7,995,800.00)	Member	Sell
16:14:07	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0926	8,092,600.00	Member	Buy
16:14:16	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0780	(8,078,000.00)	Client	Sell
16:15:15	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0926	(8,092,600.00)	Client	Sell
16:16:32	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.9958	7,995,800.00	Client	Buy
16:36:12	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1190	40,595.00	Client	Buy
16:36:12	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1190	(40,595.00)	Sub-Account	Sell
16:42:51	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.0810	1,616,200.00	Member	Buy
16:45:52	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.0810	(1,616,200.00)	Client	Sell
16:55:31	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.0929	(24,278.70)	Client	Sell
16:56:18	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.0540	322,160.00	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
16:56:23	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.0540	(322,160.00)	Member	Sell
<b>Total for \$ / R Currency Future</b>			<b>60</b>		<b>6,194</b>	<b>6,194,000</b>		<b>78,917,859.60</b>		
09:24:51	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.8448	(41,534.40)	Sub-Account	Sell
09:24:51	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.8448	41,534.40	Client	Buy
12:12:53	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	13.5860	(67,930.00)	Sub-Account	Sell
12:12:53	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	13.5860	67,930.00	Client	Buy
12:22:11	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.5400	(13,540.00)	Client	Sell
12:22:11	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.5400	13,540.00	Client	Buy
12:22:11	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	13.5364	40,609.20	Sub-Account	Buy
12:22:11	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	13.5364	(40,609.20)	Client	Sell
12:55:38	£ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	13.8500	(13,850.00)	Sub-Account	Sell
12:55:38	£ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	13.8500	13,850.00	Client	Buy
15:07:30	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	13.5761	(135,761.00)	Member	Sell
15:21:28	£ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	13.0000	(1,300,000.00)	Member	Sell
15:21:49	£ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	13.3280	1,332,800.00	Member	Buy
15:27:39	£ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	13.0000	1,300,000.00	Client	Buy
15:28:00	£ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	13.3280	(1,332,800.00)	Client	Sell
15:36:01	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	13.5761	135,761.00	Member	Buy
16:41:34	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	13.4625	13,462.50	Client	Buy
16:41:34	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	13.4625	(13,462.50)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>9</b>		<b>224</b>	<b>224,000</b>		<b>2,959,487.10</b>		
12:52:16	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.7300	(11,730.00)	Sub-Account	Sell
12:52:16	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.7300	11,730.00	Client	Buy
15:07:31	€ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.6662	46,664.80	Member	Buy
15:22:57	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.7780	(11,778.00)	Member	Sell
15:28:43	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.7780	11,778.00	Member	Buy
15:36:14	€ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	11.6662	(46,664.80)	Member	Sell
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>6</b>	<b>6,000</b>		<b>70,172.80</b>		
<b>Grand Total for all Instruments</b>			<b>72</b>		<b>6,424</b>	<b>6,424,000</b>		<b>81,947,519.50</b>		