



# Currency Futures Matched Trades

Report for 27/08/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:25	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.8970	71,073.00	Client	Buy
09:02:25	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.8970	(71,073.00)	Sub-Account	Sell
09:02:32	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8970	39,485.00	Client	Buy
09:02:32	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8970	(39,485.00)	Sub-Account	Sell
09:08:45	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8895	(1,972,375.00)	Member	Sell
09:20:24	\$ / R 14-Sep-09	Currency Future	1	1,000	69	69,000	7.8665	(542,788.50)	Client	Sell
09:20:24	\$ / R 14-Sep-09	Currency Future	1	1,000	69	69,000	7.8665	542,788.50	Member	Buy
09:29:48	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8765	1,969,125.00	Client	Buy
09:29:48	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8765	(1,969,125.00)	Member	Sell
09:31:37	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	7.8895	1,972,375.00	Member	Buy
10:12:30	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.9194	(7,919,400.00)	Member	Sell
10:13:27	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	8.0490	(1,207,350.00)	Member	Sell
10:14:38	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.0500	(805,000.00)	Sub-Account	Sell
10:14:38	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.0500	805,000.00	Sub-Account	Buy
10:16:27	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	8.0490	1,207,350.00	Client	Buy
10:26:30	\$ / R 14-Sep-09	Currency Future	1	1,000	11	11,000	7.9195	87,114.50	Client	Buy
10:26:30	\$ / R 14-Sep-09	Currency Future	1	1,000	11	11,000	7.9195	(87,114.50)	Sub-Account	Sell
10:52:36	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8942	394,710.00	Member	Buy
10:52:36	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0251	401,255.00	Member	Buy
10:54:15	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9150	(31,660.00)	Sub-Account	Sell
10:54:15	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9150	31,660.00	Client	Buy
11:07:04	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8942	(394,710.00)	Member	Sell
11:07:19	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0251	(401,255.00)	Member	Sell
11:13:44	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0151	(400,755.00)	Client	Sell
11:13:44	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.0151	400,755.00	Member	Buy
11:17:02	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.9101	23,730.30	Client	Buy
11:17:02	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.9101	(23,730.30)	Sub-Account	Sell
11:17:07	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.9100	63,280.00	Client	Buy
11:17:07	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.9100	(63,280.00)	Sub-Account	Sell
11:17:14	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0400	8,040.00	Client	Buy
11:17:14	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.0400	(8,040.00)	Sub-Account	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:27:00	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9050	(395,250.00)	Sub-Account	Sell
11:27:00	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.9050	395,250.00	Client	Buy
12:01:01	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.9194	7,919,400.00	Client	Buy
15:39:35	\$ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	8.1533	(81,533.00)	Member	Sell
15:39:35	\$ / R 15-Mar-10	Currency Future	1	1,000	10	10,000	8.1533	81,533.00	Client	Buy
15:48:55	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8862	788,620.00	Member	Buy
15:50:13	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8862	(788,620.00)	Member	Sell
16:09:58	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9100	(79,100.00)	Sub-Account	Sell
16:09:58	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9100	79,100.00	Client	Buy
16:50:40	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9100	(79,100.00)	Client	Sell
16:50:40	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9100	79,100.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>21</b>		<b>2,190</b>	<b>2,190,000</b>		<b>17,360,744.30</b>		
09:08:41	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	12.9975	(38,992.50)	Sub-Account	Sell
09:08:41	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	12.9975	38,992.50	Client	Buy
10:02:08	£ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	12.8390	(166,907.00)	Sub-Account	Sell
10:02:08	£ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	12.8390	166,907.00	Sub-Account	Buy
12:36:43	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.2000	(39,600.00)	Sub-Account	Sell
12:36:43	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.2000	39,600.00	Client	Buy
14:02:27	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	12.7500	(63,750.00)	Client	Sell
14:02:27	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	12.7500	63,750.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>4</b>		<b>24</b>	<b>24,000</b>		<b>309,249.50</b>		
10:01:58	€ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	11.2885	(203,193.00)	Sub-Account	Sell
10:01:58	€ / R 14-Sep-09	Currency Future	1	1,000	18	18,000	11.2885	203,193.00	Sub-Account	Buy
14:11:26	€ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	11.4500	68,700.00	Client	Buy
14:11:26	€ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	11.4500	(68,700.00)	Sub-Account	Sell
<b>Total for € / R Currency Future</b>			<b>2</b>		<b>24</b>	<b>24,000</b>		<b>271,893.00</b>		
<b>Grand Total for all Instruments</b>			<b>27</b>		<b>2,238</b>	<b>2,238,000</b>		<b>17,941,886.80</b>		