



# Currency Futures Matched Trades

Report for 01/09/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:02:41	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	7.8285	(234,855.00)	Member	Sell
08:10:12	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9240	(792,400.00)	Member	Sell
09:03:18	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9000	(39,500.00)	Client	Sell
09:03:18	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9000	39,500.00	Client	Buy
09:03:21	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7745	7,774.50	Client	Buy
09:03:21	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7745	(7,774.50)	Sub-Account	Sell
09:04:38	\$ / R 14-Dec-09	Currency Future	1	1,000	65	65,000	7.9070	513,955.00	Client	Buy
09:04:38	\$ / R 14-Dec-09	Currency Future	1	1,000	65	65,000	7.9070	(513,955.00)	Sub-Account	Sell
09:14:30	\$ / R 14-Sep-09	Currency Future	1	1,000	6,656	6,656,000	7.7475	51,567,360.00	Client	Buy
09:14:30	\$ / R 14-Sep-09	Currency Future	1	1,000	6,656	6,656,000	7.7475	(51,567,360.00)	Client	Sell
09:15:08	\$ / R 14-Sep-09	Currency Future	1	1,000	6,656	6,656,000	7.7500	51,584,000.00	Member	Buy
09:15:08	\$ / R 14-Sep-09	Currency Future	1	1,000	6,656	6,656,000	7.7500	(51,584,000.00)	Client	Sell
09:18:52	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.8950	134,215.00	Client	Buy
09:18:52	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	7.8950	(134,215.00)	Client	Sell
09:19:21	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7500	7,750.00	Client	Buy
09:19:21	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7500	(7,750.00)	Client	Sell
09:20:32	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.8950	(78,950.00)	Client	Sell
09:20:32	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.8950	78,950.00	Client	Buy
09:20:38	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.8783	78,783.00	Member	Buy
09:21:06	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7406	154,812.00	Member	Buy
09:21:49	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.8783	(78,783.00)	Client	Sell
09:22:20	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	7.8285	234,855.00	Member	Buy
09:22:45	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7406	(154,812.00)	Client	Sell
09:27:44	\$ / R 14-Sep-09	Currency Future	1	1,000	78	78,000	7.7400	(603,720.00)	Client	Sell
09:27:44	\$ / R 14-Sep-09	Currency Future	1	1,000	78	78,000	7.7400	603,720.00	Member	Buy
09:36:00	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.7500	(38,750.00)	Client	Sell
09:36:00	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.7500	38,750.00	Client	Buy
09:39:32	\$ / R 14-Sep-09	Currency Future	1	1,000	52	52,000	7.7500	(403,000.00)	Client	Sell
09:39:32	\$ / R 14-Sep-09	Currency Future	1	1,000	52	52,000	7.7500	403,000.00	Client	Buy
09:46:57	\$ / R 14-Sep-09	Currency Future	1	1,000	97	97,000	7.7600	752,720.00	Sub-Account	Buy
09:46:57	\$ / R 14-Sep-09	Currency Future	1	1,000	97	97,000	7.7600	(752,720.00)	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
09:48:44	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.8950	47,370.00	Sub-Account	Buy
09:48:44	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.8950	(47,370.00)	Client	Sell
10:34:36	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.7665	(349,492.50)	Member	Sell
10:34:57	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.7665	349,492.50	Member	Buy
10:41:49	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8240	(78,240.00)	Sub-Account	Sell
10:41:49	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8240	78,240.00	Client	Buy
10:49:57	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9420	(71,478.00)	Client	Sell
10:49:57	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9420	71,478.00	Sub-Account	Buy
10:56:35	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9450	(39,725.00)	Client	Sell
10:56:35	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9450	39,725.00	Client	Buy
11:17:28	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	7.9450	(95,340.00)	Client	Sell
11:17:28	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	7.9450	95,340.00	Client	Buy
11:56:09	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9240	792,400.00	Member	Buy
14:01:06	\$ / R 14-Dec-09	Currency Future	1	1,000	34	34,000	7.9495	270,283.00	Sub-Account	Buy
14:01:06	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.9495	63,596.00	Sub-Account	Buy
14:01:06	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.9495	(63,596.00)	Client	Sell
14:01:06	\$ / R 14-Dec-09	Currency Future	1	1,000	34	34,000	7.9495	(270,283.00)	Client	Sell
14:11:59	\$ / R 14-Sep-09	Currency Future	1	1,000	19	19,000	7.8400	(148,960.00)	Member	Sell
15:12:26	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.9515	63,612.00	Sub-Account	Buy
15:12:26	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.9515	(63,612.00)	Client	Sell
16:02:02	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9500	79,500.00	Client	Buy
16:02:02	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9500	(79,500.00)	Sub-Account	Sell
16:24:24	\$ / R 14-Sep-09	Currency Future	1	1,000	19	19,000	7.8400	148,960.00	Client	Buy

**Total for \$ / R Currency Future** 27 13,969 13,969,000 108,300,141.00

10:10:01	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.9725	(1,297,250.00)	Sub-Account	Sell
10:10:01	£ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	12.9725	1,297,250.00	Client	Buy
14:14:38	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.9380	(64,690.00)	Sub-Account	Sell
14:14:38	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.9380	64,690.00	Client	Buy
16:03:31	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.9000	(12,900.00)	Sub-Account	Sell
16:03:31	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.9000	12,900.00	Client	Buy
16:03:46	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	12.6800	(63,400.00)	Sub-Account	Sell
16:03:46	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	12.6800	63,400.00	Client	Buy
16:06:44	£ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	13.1000	(52,400.00)	Sub-Account	Sell
16:06:44	£ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	13.1000	52,400.00	Client	Buy
16:58:49	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.9040	(12,904.00)	Sub-Account	Sell
16:58:49	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	12.9040	12,904.00	Client	Buy

**Total for £ / R Currency Future** 6 116 116,000 1,503,544.00

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:46:01	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.1960	55,980.00	Sub-Account	Buy
10:46:01	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.1960	(55,980.00)	Client	Sell
11:25:29	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.1875	(22,375.00)	Client	Sell
11:25:29	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.1875	22,375.00	Sub-Account	Buy
11:25:47	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.4210	(22,842.00)	Sub-Account	Sell
11:25:47	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.4210	22,842.00	Client	Buy
14:12:00	€ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	11.2195	(145,853.50)	Member	Sell
16:24:39	€ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	11.2195	145,853.50	Client	Buy
<b>Total for € / R Currency Future</b>			<b>4</b>		<b>22</b>	<b>22,000</b>		<b>247,050.50</b>		
<b>Grand Total for all Instruments</b>			<b>37</b>		<b>14,107</b>	<b>14,107,000</b>		<b>110,050,735.50</b>		