



# Currency Futures Matched Trades

Report for 03/09/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:23:06	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8078	(15,615.60)	Member	Sell
09:23:06	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9348	(1,983,700.00)	Member	Sell
09:27:51	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.9348	(238,044.00)	Member	Sell
09:28:09	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.9348	238,044.00	Client	Buy
09:31:23	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9348	1,983,700.00	Member	Buy
09:32:33	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8078	15,615.60	Client	Buy
09:35:05	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9448	1,986,200.00	Client	Buy
09:35:05	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9448	(1,986,200.00)	Member	Sell
09:43:04	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9370	39,685.00	Client	Buy
09:43:04	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9370	(39,685.00)	Sub-Account	Sell
10:22:38	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9305	(39,652.50)	Sub-Account	Sell
10:22:38	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9305	39,652.50	Client	Buy
10:22:52	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9230	(39,615.00)	Member	Sell
10:23:58	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9230	39,615.00	Member	Buy
10:45:17	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.9205	(1,584,100.00)	Sub-Account	Sell
10:45:17	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	7.9205	1,584,100.00	Client	Buy
10:46:15	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7800	(155,600.00)	Sub-Account	Sell
10:46:15	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7800	155,600.00	Sub-Account	Buy
10:46:22	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	7.7800	(93,360.00)	Sub-Account	Sell
10:46:22	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	7.7800	93,360.00	Client	Buy
11:35:04	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.9315	2,379,450.00	Client	Buy
11:35:04	\$ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	7.9315	(2,379,450.00)	Sub-Account	Sell
12:12:51	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9280	(396,400.00)	Sub-Account	Sell
12:12:51	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.9280	396,400.00	Client	Buy
13:12:17	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.9250	317,000.00	Client	Buy
13:12:17	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.9245	(63,396.00)	Sub-Account	Sell
13:12:17	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.9250	(317,000.00)	Sub-Account	Sell
13:12:17	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9240	792,400.00	Client	Buy
13:12:17	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.9240	(792,400.00)	Sub-Account	Sell
13:12:17	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.9245	63,396.00	Client	Buy
13:29:43	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	7.7775	54,442.50	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
13:29:43	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.7778	(70,000.20)	Sub-Account	Sell
13:29:43	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.7778	70,000.20	Client	Buy
13:29:43	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	7.7775	(54,442.50)	Sub-Account	Sell
13:29:44	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9125	71,212.50	Client	Buy
13:29:44	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9125	(71,212.50)	Sub-Account	Sell
13:29:44	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.9100	(31,640.00)	Sub-Account	Sell
13:29:44	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.9100	31,640.00	Client	Buy
13:35:26	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7700	(7,770.00)	Member	Sell
13:35:26	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7700	7,770.00	Member	Buy
13:37:54	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9000	47,400.00	Client	Buy
13:37:54	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9000	(39,500.00)	Sub-Account	Sell
13:37:54	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9000	(47,400.00)	Sub-Account	Sell
13:37:54	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.9000	(237,000.00)	Sub-Account	Sell
13:37:54	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9000	39,500.00	Client	Buy
13:37:54	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.9000	237,000.00	Client	Buy
14:05:05	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.9130	(1,028,690.00)	Sub-Account	Sell
14:05:05	\$ / R 14-Dec-09	Currency Future	1	1,000	130	130,000	7.9130	1,028,690.00	Client	Buy
14:27:01	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9040	(79,040.00)	Sub-Account	Sell
14:27:01	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9040	79,040.00	Client	Buy
14:29:00	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	7.7630	(621,040.00)	Member	Sell
14:45:09	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9140	(39,570.00)	Sub-Account	Sell
14:45:09	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.9140	39,570.00	Client	Buy
14:56:14	\$ / R 14-Sep-09	Currency Future	1	1,000	510	510,000	7.7730	(3,964,230.00)	Member	Sell
14:56:14	\$ / R 14-Sep-09	Currency Future	1	1,000	510	510,000	7.7730	3,964,230.00	Client	Buy
15:07:01	\$ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	7.7630	621,040.00	Member	Buy
15:15:48	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9000	79,000.00	Client	Buy
15:15:48	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9000	(79,000.00)	Sub-Account	Sell
15:16:13	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	252.2300	(25,223,000.00)	Member	Sell
15:17:37	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	327.8900	32,789,000.00	Member	Buy
15:18:34	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	317.8900	31,789,000.00	Member	Buy
15:18:58	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.7600	(23,280.00)	Sub-Account	Sell
15:18:58	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.7600	23,280.00	Client	Buy
15:18:58	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7600	(155,200.00)	Sub-Account	Sell
15:18:58	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7600	155,200.00	Sub-Account	Buy
15:18:58	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.7600	(776,000.00)	Sub-Account	Sell
15:18:58	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.7600	776,000.00	Client	Buy
15:19:20	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	271.8500	(27,185,000.00)	Member	Sell
15:29:02	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.8882	(78,882.00)	Member	Sell
15:29:13	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.8935	15,787.00	Client	Buy
15:29:13	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.8935	(15,787.00)	Sub-Account	Sell
15:29:13	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.8900	(39,450.00)	Sub-Account	Sell
15:29:13	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.8900	39,450.00	Client	Buy
15:34:59	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	252.2300	25,223,000.00	Member	Buy
15:36:02	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	327.8900	(32,789,000.00)	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
15:36:20	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	317.8900	(31,789,000.00)	Member	Sell
15:36:43	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	271.8500	27,185,000.00	Member	Buy
15:49:19	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.7502	(62,001.60)	Sub-Account	Sell
15:49:19	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	7.7502	62,001.60	Client	Buy
15:49:19	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.7501	15,500.20	Client	Buy
15:49:19	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.7500	(38,750.00)	Sub-Account	Sell
15:49:19	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.7500	38,750.00	Client	Buy
15:49:19	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.7501	(15,500.20)	Sub-Account	Sell
15:49:19	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7500	(77,500.00)	Sub-Account	Sell
15:49:19	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7500	77,500.00	Client	Buy
15:51:09	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.7490	(348,705.00)	Member	Sell
15:52:37	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.8800	(70,920.00)	Sub-Account	Sell
15:52:37	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.8800	157,600.00	Client	Buy
15:52:37	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.8800	(157,600.00)	Sub-Account	Sell
15:52:37	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.8800	70,920.00	Client	Buy
16:03:36	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.7500	15,500.00	Client	Buy
16:03:36	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.7500	(15,500.00)	Sub-Account	Sell
16:03:36	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7400	77,400.00	Client	Buy
16:03:36	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7400	(77,400.00)	Client	Sell
16:03:39	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	7.7500	93,000.00	Client	Buy
16:03:39	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	7.7500	(93,000.00)	Sub-Account	Sell
16:19:01	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	7.8925	1,183,875.00	Client	Buy
16:19:01	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	7.8925	(1,183,875.00)	Member	Sell
16:24:27	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.7490	348,705.00	Member	Buy
16:28:46	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9160	47,496.00	Client	Buy
16:28:46	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9160	(47,496.00)	Sub-Account	Sell
16:32:18	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.8882	78,882.00	Client	Buy
16:45:13	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.7730	310,920.00	Client	Buy
16:45:14	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.7730	(310,920.00)	Member	Sell
16:49:29	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7770	(155,540.00)	Sub-Account	Sell
16:49:29	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7770	155,540.00	Client	Buy
16:50:50	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	7.9090	1,186,350.00	Sub-Account	Buy
16:50:50	\$ / R 14-Dec-09	Currency Future	1	1,000	150	150,000	7.9090	(1,186,350.00)	Sub-Account	Sell
16:53:23	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7695	(155,390.00)	Sub-Account	Sell
16:53:23	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.7695	155,390.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>55</b>		<b>3,142</b>	<b>3,142,000</b>		<b>138,565,800.10</b>		

09:23:06	£ / R 14-Dec-09	Currency Future	1	1,000	350	350,000	13.0300	(4,560,500.00)	Member	Sell
10:02:35	£ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	12.7055	127,055.00	Client	Buy
10:02:35	£ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	12.7055	(127,055.00)	Sub-Account	Sell
10:26:40	£ / R 14-Dec-09	Currency Future	1	1,000	350	350,000	13.0300	4,560,500.00	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
11:12:33	£ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	12.9385	(2,587,700.00)	Member	Sell
11:12:33	£ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	12.9385	2,587,700.00	Client	Buy
14:22:08	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.9495	129,495.00	Client	Buy
14:22:08	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.9495	(129,495.00)	Sub-Account	Sell
16:39:45	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.9150	(64,575.00)	Sub-Account	Sell
16:39:45	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.9150	64,575.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>5</b>		<b>575</b>	<b>575,000</b>		<b>7,469,325.00</b>		
09:42:59	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.1535	11,153.50	Client	Buy
09:42:59	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.1535	(11,153.50)	Sub-Account	Sell
11:02:50	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.3600	(2,272,000.00)	Member	Sell
11:02:50	€ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	11.3600	2,272,000.00	Client	Buy
14:10:02	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.1400	55,700.00	Client	Buy
14:10:02	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.1400	(55,700.00)	Sub-Account	Sell
14:55:03	€ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	11.5000	11,500.00	Client	Buy
14:55:03	€ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	11.5000	(11,500.00)	Sub-Account	Sell
15:07:03	€ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	11.1150	144,495.00	Client	Buy
15:07:03	€ / R 14-Sep-09	Currency Future	1	1,000	13	13,000	11.1150	(144,495.00)	Sub-Account	Sell
15:08:30	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.1100	(11,110.00)	Sub-Account	Sell
15:08:30	€ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	11.1101	133,321.20	Client	Buy
15:08:30	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.1100	11,110.00	Client	Buy
15:08:30	€ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	11.1101	(133,321.20)	Sub-Account	Sell
15:14:37	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.1000	22,200.00	Client	Buy
15:14:37	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.1000	(22,200.00)	Sub-Account	Sell
15:45:31	€ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	11.2600	(2,815,000.00)	Member	Sell
15:45:31	€ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	11.2600	2,815,000.00	Client	Buy
16:06:50	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.2820	11,282.00	Client	Buy
16:06:50	€ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	11.2820	(11,282.00)	Sub-Account	Sell
16:47:54	€ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	11.5000	(11,500.00)	Sub-Account	Sell
16:47:54	€ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	11.5000	11,500.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>11</b>		<b>487</b>	<b>487,000</b>		<b>5,499,261.70</b>		
<b>Grand Total for all Instruments</b>			<b>71</b>		<b>4,204</b>	<b>4,204,000</b>		<b>151,534,386.80</b>		