

# Currency Futures Matched Trades

Report for 13/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:35:06	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	8.4700	2,117,500.00	Member	Buy
08:55:46	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.3706	4,185,300.00	Member	Buy
08:55:57	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.3406	4,170,300.00	Member	Buy
09:02:43	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	8.4700	(2,117,500.00)	Client	Sell
09:08:23	\$ / R 14-Sep-09	Currency Future	1	1,000	122	122,000	8.4345	1,029,009.00	Member	Buy
09:09:53	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4418	42,209.00	Sub-Account	Buy
09:09:53	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4418	(42,209.00)	Client	Sell
09:14:59	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4360	84,360.00	Member	Buy
09:14:59	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4400	84,400.00	Member	Buy
09:15:00	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.4690	(8,469.00)	Member	Sell
09:19:27	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.4450	(25,335.00)	Client	Sell
09:19:27	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.4450	25,335.00	Client	Buy
09:19:32	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4400	(84,400.00)	Member	Sell
09:20:12	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.4500	16,900.00	Client	Buy
09:20:12	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.4500	(16,900.00)	Client	Sell
09:20:12	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4500	42,250.00	Client	Buy
09:20:12	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4500	(42,250.00)	Client	Sell
09:20:57	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.4690	8,469.00	Client	Buy
09:21:08	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4360	(84,360.00)	Client	Sell
09:21:10	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.4463	422,315.00	Member	Buy
09:21:27	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.4463	4,223,150.00	Member	Buy
09:24:03	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4320	42,160.00	Member	Buy
09:24:58	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4603	84,603.00	Client	Buy
09:24:58	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4603	(84,603.00)	Sub-Account	Sell
09:30:20	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.4565	(8,456,500.00)	Member	Sell
09:31:54	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.4565	8,456,500.00	Client	Buy
09:32:22	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4638	84,638.00	Client	Buy
09:32:22	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4638	(84,638.00)	Sub-Account	Sell
09:33:45	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4500	(42,250.00)	Client	Sell
09:33:45	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4500	42,250.00	Client	Buy
09:33:51	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.4610	(8,461,000.00)	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
09:34:05	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.4610	(16,922,000.00)	Member	Sell
09:34:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4500	42,250.00	Client	Buy
09:34:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4500	(42,250.00)	Sub-Account	Sell
09:34:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.4318	(8,431.80)	Sub-Account	Sell
09:34:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.4318	8,431.80	Sub-Account	Buy
09:36:45	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.7620	35,048.00	Client	Buy
09:36:45	\$ / R 15-Mar-10	Currency Future	1	1,000	4	4,000	8.7620	(35,048.00)	Sub-Account	Sell
09:38:12	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.4610	8,461,000.00	Client	Buy
09:38:49	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.4610	16,922,000.00	Client	Buy
10:00:14	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4400	84,400.00	Sub-Account	Buy
10:00:14	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.4400	(84,400.00)	Sub-Account	Sell
10:10:03	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.4388	33,755.20	Client	Buy
10:10:03	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.4388	(33,755.20)	Sub-Account	Sell
10:14:45	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.4318	(168,636.00)	Client	Sell
10:14:45	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.4318	168,636.00	Client	Buy
10:15:06	\$ / R 14-Sep-09	Currency Future	1	1,000	86	86,000	8.4318	725,134.80	Client	Buy
10:15:06	\$ / R 14-Sep-09	Currency Future	1	1,000	86	86,000	8.4318	(725,134.80)	Sub-Account	Sell
10:16:46	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.4320	(42,160.00)	Client	Sell
10:29:23	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.4463	(4,223,150.00)	Client	Sell
10:29:38	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.3706	(4,185,300.00)	Client	Sell
10:29:56	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.3406	(4,170,300.00)	Client	Sell
10:32:40	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.4066	33,626.40	Sub-Account	Buy
10:32:40	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.4066	(33,626.40)	Client	Sell
10:45:53	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2694	413,470.00	Member	Buy
10:47:08	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.5700	42,850.00	Client	Buy
10:47:08	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.5700	(42,850.00)	Client	Sell
11:06:10	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	468.6600	46,866,000.00	Member	Buy
11:12:31	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.3131	831,310.00	Member	Buy
11:15:37	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	468.6600	(46,866,000.00)	Member	Sell
11:41:48	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	8.4510	(295,785.00)	Member	Sell
11:45:25	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	8.4510	295,785.00	Member	Buy
11:51:11	\$ / R 14-Sep-09	Currency Future	1	1,000	122	122,000	8.4345	(1,029,009.00)	Client	Sell
11:51:42	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.3131	(831,310.00)	Client	Sell
12:00:21	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2694	(413,470.00)	Client	Sell
12:09:15	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.5732	25,719.60	Sub-Account	Buy
12:09:15	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.5732	(25,719.60)	Client	Sell
13:24:18	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.3950	16,790.00	Client	Buy
13:24:19	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.3900	16,780.00	Client	Buy
13:24:19	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.3900	(16,780.00)	Client	Sell
13:24:19	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.3950	(16,790.00)	Client	Sell
13:41:44	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.3900	25,170.00	Client	Buy
13:41:44	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.3900	(25,170.00)	Client	Sell
13:43:59	\$ / R 14-Sep-09	Currency Future	1	1,000	17	17,000	8.3888	(142,609.60)	Client	Sell
13:43:59	\$ / R 14-Sep-09	Currency Future	1	1,000	17	17,000	8.3888	142,609.60	Sub-Account	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
14:00:20	\$ / R 14-Sep-09	Currency Future	1	1,000	49	49,000	8.4000	411,600.00	Sub-Account	Buy
14:00:20	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.4000	8,400.00	Sub-Account	Buy
14:00:20	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.4000	(8,400.00)	Client	Sell
14:00:20	\$ / R 14-Sep-09	Currency Future	1	1,000	49	49,000	8.4000	(411,600.00)	Client	Sell
14:10:38	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.3805	167,610.00	Member	Buy
14:11:11	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.3805	(167,610.00)	Client	Sell
14:45:29	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	8.3735	(376,807.50)	Member	Sell
15:09:12	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.4463	(422,315.00)	Member	Sell
15:16:52	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	8.3780	(293,230.00)	Client	Sell
15:16:52	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	8.3780	293,230.00	Client	Buy
15:17:53	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.3700	(33,480.00)	Client	Sell
15:17:53	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.3700	33,480.00	Client	Buy
15:19:04	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.3700	(167,400.00)	Client	Sell
15:19:04	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.3700	167,400.00	Client	Buy
15:25:01	\$ / R 14-Sep-09	Currency Future	1	1,000	76	76,000	8.3700	(636,120.00)	Client	Sell
15:25:01	\$ / R 14-Sep-09	Currency Future	1	1,000	76	76,000	8.3700	636,120.00	Sub-Account	Buy
15:42:07	\$ / R 14-Sep-09	Currency Future	1	1,000	380	380,000	8.3631	3,177,978.00	Sub-Account	Buy
15:42:07	\$ / R 14-Sep-09	Currency Future	1	1,000	380	380,000	8.3631	(3,177,978.00)	Client	Sell
15:54:00	\$ / R 14-Sep-09	Currency Future	1	1,000	41	41,000	8.3800	343,580.00	Sub-Account	Buy
15:54:00	\$ / R 14-Sep-09	Currency Future	1	1,000	41	41,000	8.3800	(343,580.00)	Client	Sell
15:54:11	\$ / R 14-Sep-09	Currency Future	1	1,000	41	41,000	8.3825	343,682.50	Member	Buy
15:55:24	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.3900	33,560.00	Client	Buy
15:55:24	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.3900	(33,560.00)	Sub-Account	Sell
15:55:39	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	8.3735	376,807.50	Member	Buy
15:56:12	\$ / R 14-Sep-09	Currency Future	1	1,000	41	41,000	8.3825	(343,682.50)	Member	Sell
15:58:13	\$ / R 14-Sep-09	Currency Future	1	1,000	86	86,000	8.3900	721,540.00	Sub-Account	Buy
15:58:13	\$ / R 14-Sep-09	Currency Future	1	1,000	86	86,000	8.3900	(721,540.00)	Sub-Account	Sell
16:02:34	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.3999	(83,999.00)	Client	Sell
16:02:34	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.3999	83,999.00	Sub-Account	Buy
16:06:06	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	8.3725	(376,762.50)	Client	Sell
16:06:06	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	8.3725	376,762.50	Member	Buy
16:22:57	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.3715	8,371,500.00	Client	Buy
16:22:57	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.3715	(8,371,500.00)	Member	Sell
16:23:40	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.3715	8,371,500.00	Client	Buy
16:23:40	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.3715	(8,371,500.00)	Client	Sell
16:43:55	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.3800	(41,900.00)	Client	Sell
16:43:55	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.3800	41,900.00	Sub-Account	Buy
<b>Total for \$ / R Currency Future</b>			<b>56</b>		<b>9,301</b>	<b>9,301,000</b>		<b>124,313,063.90</b>		
09:23:22	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.5650	27,130.00	Sub-Account	Buy
09:23:22	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.5650	(27,130.00)	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
11:25:09	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.5310	(27,062.00)	Client	Sell
11:25:09	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.5310	27,062.00	Sub-Account	Buy
11:32:35	£ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	13.7686	2,753,720.00	Sub-Account	Buy
11:32:35	£ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	13.7686	(2,753,720.00)	Sub-Account	Sell
12:32:19	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.5325	67,662.50	Sub-Account	Buy
12:32:19	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.5325	(67,662.50)	Client	Sell
14:07:52	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	13.4900	269,800.00	Member	Buy
14:08:42	£ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	13.4900	(269,800.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>5</b>		<b>229</b>	<b>229,000</b>		<b>3,145,374.50</b>		
09:00:07	€ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	11.7587	235,174.00	Member	Buy
09:34:35	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.7520	58,760.00	Member	Buy
09:35:05	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.7520	(58,760.00)	Client	Sell
09:45:38	€ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	11.7400	(939,200.00)	Client	Sell
09:45:38	€ / R 14-Sep-09	Currency Future	1	1,000	80	80,000	11.7400	939,200.00	Sub-Account	Buy
12:23:01	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9550	239,100.00	Member	Buy
12:23:29	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.9550	(239,100.00)	Client	Sell
13:58:30	€ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	11.7587	(235,174.00)	Client	Sell
14:52:07	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9190	(119,190.00)	Member	Sell
14:52:44	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.9190	119,190.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>135</b>	<b>135,000</b>		<b>1,591,424.00</b>		
16:54:45	ZAAD 14-Sep-09	Currency Future	1	1,000	10	10,000	6.4625	64,625.00	Sub-Account	Buy
16:54:45	ZAAD 14-Sep-09	Currency Future	1	1,000	10	10,000	6.4625	(64,625.00)	Sub-Account	Sell
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>10</b>	<b>10,000</b>		<b>64,625.00</b>		
<b>Grand Total for all Instruments</b>			<b>67</b>		<b>9,675</b>	<b>9,675,000</b>		<b>129,114,487.40</b>		