



# Currency Futures Matched Trades

Report for 18/08/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:59:07	\$ / R 14-Sep-09	Currency Future	1	1,000	1,500	1,500,000	8.2121	(12,318,150.00)	Member	Sell
09:00:55	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.2072	4,103,600.00	Member	Buy
09:05:27	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.2072	(4,103,600.00)	Client	Sell
09:26:33	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.2800	414,000.00	Client	Buy
09:26:33	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.2800	(414,000.00)	Client	Sell
09:30:28	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1301	(40,650.50)	Sub-Account	Sell
09:30:28	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1301	40,650.50	Client	Buy
09:30:28	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1301	81,301.00	Client	Buy
09:30:28	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1300	81,300.00	Sub-Account	Buy
09:30:28	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1301	(81,301.00)	Sub-Account	Sell
09:30:28	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1300	(81,300.00)	Sub-Account	Sell
09:34:57	\$ / R 14-Sep-09	Currency Future	1	1,000	7,800	7,800,000	8.1289	(63,405,420.00)	Member	Sell
09:37:34	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.1159	(16,231,800.00)	Member	Sell
10:12:51	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.2300	411,500.00	Sub-Account	Buy
10:12:51	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.2300	(411,500.00)	Client	Sell
10:22:37	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1269	81,269.00	Client	Buy
10:22:37	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1269	(81,269.00)	Member	Sell
10:28:02	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0937	8,093,700.00	Member	Buy
10:33:15	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0937	(8,093,700.00)	Client	Sell
10:34:26	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1130	81,130.00	Sub-Account	Buy
10:34:26	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1130	(81,130.00)	Sub-Account	Sell
10:35:34	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1130	(121,695.00)	Sub-Account	Sell
10:35:34	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1130	121,695.00	Client	Buy
10:59:23	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	8.3750	(8,375.00)	Sub-Account	Sell
10:59:23	\$ / R 15-Mar-10	Currency Future	1	1,000	1	1,000	8.3750	8,375.00	Client	Buy
11:01:12	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1030	(2,025,750.00)	Member	Sell
11:01:45	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1030	2,025,750.00	Member	Buy
11:02:52	\$ / R 14-Sep-09	Currency Future	1	1,000	138	138,000	8.0855	(1,115,799.00)	Client	Sell
11:02:52	\$ / R 14-Sep-09	Currency Future	1	1,000	138	138,000	8.0855	1,115,799.00	Member	Buy
11:12:44	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1094	(40,547.00)	Member	Sell
11:12:44	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1026	(2,025,650.00)	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
11:19:06	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1021	(2,025,525.00)	Member	Sell
11:20:00	\$ / R 14-Sep-09	Currency Future	1	1,000	1,500	1,500,000	8.2121	12,318,150.00	Client	Buy
11:24:11	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.1159	16,231,800.00	Client	Buy
11:24:45	\$ / R 14-Sep-09	Currency Future	1	1,000	7,800	7,800,000	8.1289	63,405,420.00	Client	Buy
11:25:16	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1026	2,025,650.00	Client	Buy
11:25:59	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1021	2,025,525.00	Client	Buy
11:28:05	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	8.1050	(97,260.00)	Sub-Account	Sell
11:28:05	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	8.1050	97,260.00	Client	Buy
11:28:12	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.1000	(72,900.00)	Sub-Account	Sell
11:28:12	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.1000	72,900.00	Client	Buy
11:36:11	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1094	40,547.00	Client	Buy
11:54:28	\$ / R 14-Dec-09	Currency Future	1	1,000	18	18,000	8.2430	148,374.00	Client	Buy
11:54:28	\$ / R 14-Dec-09	Currency Future	1	1,000	18	18,000	8.2430	(148,374.00)	Sub-Account	Sell
12:04:35	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	8.2435	65,948.00	Client	Buy
12:04:35	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	8.2435	(65,948.00)	Sub-Account	Sell
12:21:15	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0935	(40,467.50)	Member	Sell
12:21:16	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0985	(40,492.50)	Member	Sell
12:21:17	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1000	(162,000.00)	Member	Sell
12:21:17	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	8.2385	(65,908.00)	Member	Sell
12:21:17	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.2405	(824,050.00)	Member	Sell
12:22:27	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0935	40,467.50	Client	Buy
12:23:23	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.2405	824,050.00	Client	Buy
12:31:16	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1000	162,000.00	Client	Buy
12:32:16	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0985	40,492.50	Client	Buy
12:40:03	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	8.2385	65,908.00	Member	Buy
12:40:59	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1130	(121,695.00)	Sub-Account	Sell
12:40:59	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1130	121,695.00	Client	Buy
13:53:54	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1080	40,540.00	Client	Buy
13:53:54	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1080	(40,540.00)	Sub-Account	Sell
14:19:09	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1080	(121,620.00)	Member	Sell
14:30:21	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.2330	74,097.00	Client	Buy
14:30:21	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.2330	(74,097.00)	Sub-Account	Sell
14:32:11	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.2275	(4,113,750.00)	Member	Sell
14:33:18	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.2275	4,113,750.00	Client	Buy
14:38:30	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.1080	121,620.00	Member	Buy
15:08:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1215	40,607.50	Client	Buy
15:08:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1215	(40,607.50)	Client	Sell
15:11:23	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.2665	41,332.50	Client	Buy
15:11:23	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.2665	(41,332.50)	Sub-Account	Sell
16:00:37	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.2536	(412,680.00)	Client	Sell
16:04:36	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1439	(8,143.90)	Member	Sell
16:04:37	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1374	(8,137.40)	Member	Sell
16:04:37	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.2536	412,680.00	Member	Buy
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1995	(163,990.00)	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
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.2000	65,600.00	Client	Buy
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1995	163,990.00	Client	Buy
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.2000	(73,800.00)	Client	Sell
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1994	81,994.00	Client	Buy
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.2000	73,800.00	Client	Buy
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1994	(81,994.00)	Client	Sell
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.1775	(327,100.00)	Client	Sell
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	8.1775	327,100.00	Client	Buy
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1774	(81,774.00)	Client	Sell
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1774	81,774.00	Client	Buy
16:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.2000	(65,600.00)	Client	Sell
16:19:03	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1439	8,143.90	Client	Buy
16:19:33	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1374	8,137.40	Client	Buy
16:25:51	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2000	16,400.00	Client	Buy
16:25:51	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2000	(16,400.00)	Sub-Account	Sell
16:26:24	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2000	(8,200.00)	Sub-Account	Sell
16:26:24	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2000	8,200.00	Client	Buy
16:26:57	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1215	(81,215.00)	Sub-Account	Sell
16:26:57	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1215	81,215.00	Client	Buy
16:26:57	\$ / R 14-Sep-09	Currency Future	1	1,000	11	11,000	8.1216	(89,337.60)	Sub-Account	Sell
16:26:57	\$ / R 14-Sep-09	Currency Future	1	1,000	11	11,000	8.1216	89,337.60	Client	Buy
16:29:45	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1169	(8,116.90)	Member	Sell
16:31:39	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.1169	8,116.90	Client	Buy
16:45:58	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	8.1165	(284,077.50)	Sub-Account	Sell
16:45:58	\$ / R 14-Sep-09	Currency Future	1	1,000	35	35,000	8.1165	284,077.50	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>50</b>		<b>14,802</b>	<b>14,802,000</b>		<b>120,488,769.80</b>		
11:12:45	£ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	13.3248	(3,331,200.00)	Member	Sell
11:25:32	£ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	13.3248	3,331,200.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>250</b>	<b>250,000</b>		<b>3,331,200.00</b>		
09:00:27	€ / R 14-Sep-09	Currency Future	1	1,000	1,500	1,500,000	11.5358	17,303,700.00	Member	Buy
09:04:56	€ / R 14-Sep-09	Currency Future	1	1,000	1,500	1,500,000	11.5358	(17,303,700.00)	Client	Sell
14:16:15	€ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	11.8000	(23,600.00)	Sub-Account	Sell
14:16:15	€ / R 15-Mar-10	Currency Future	1	1,000	2	2,000	11.8000	23,600.00	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
<b>Total for € / R Currency Future</b>			2		1,502	1,502,000		17,327,300.00		
<b>Grand Total for all Instruments</b>			53		16,554	16,554,000		141,147,269.80		