



# Currency Futures Matched Trades

Report for 20/08/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:41	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.1568	(4,078,400.00)	Member	Sell
09:03:34	\$ / R 14-Sep-09	Currency Future	1	1,000	4,000	4,000,000	7.9985	(31,994,000.00)	Member	Sell
09:04:23	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	8.1395	(244,185.00)	Sub-Account	Sell
09:04:23	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	8.1395	244,185.00	Client	Buy
09:04:28	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	8.1395	(325,580.00)	Sub-Account	Sell
09:04:28	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	8.1395	325,580.00	Client	Buy
09:04:30	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0000	(8,000.00)	Member	Sell
09:04:42	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0000	(8,000.00)	Sub-Account	Sell
09:04:42	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0000	8,000.00	Client	Buy
09:04:50	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0000	8,000.00	Member	Buy
09:05:13	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0035	(40,017.50)	Sub-Account	Sell
09:05:13	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0035	40,017.50	Client	Buy
09:05:17	\$ / R 14-Sep-09	Currency Future	1	1,000	98	98,000	7.9835	782,383.00	Member	Buy
09:05:17	\$ / R 14-Sep-09	Currency Future	1	1,000	98	98,000	7.9835	(782,383.00)	Client	Sell
09:06:23	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.9900	47,940.00	Client	Buy
09:06:23	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.9900	(47,940.00)	Sub-Account	Sell
09:06:34	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9735	(31,894.00)	Sub-Account	Sell
09:06:34	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9735	31,894.00	Sub-Account	Buy
09:10:29	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0055	(32,022.00)	Sub-Account	Sell
09:10:29	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.0055	32,022.00	Client	Buy
09:10:37	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.0055	160,110.00	Client	Buy
09:10:37	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.0055	(160,110.00)	Sub-Account	Sell
09:11:22	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.1268	(812,680.00)	Member	Sell
09:12:27	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.1440	(40,720.00)	Sub-Account	Sell
09:12:27	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.1440	40,720.00	Client	Buy
09:15:42	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	8.1060	(89,166.00)	Client	Sell
09:15:42	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	8.1060	89,166.00	Sub-Account	Buy
09:15:45	\$ / R 15-Mar-10	Currency Future	1	1,000	8	8,000	8.2300	(65,840.00)	Client	Sell
09:15:45	\$ / R 15-Mar-10	Currency Future	1	1,000	8	8,000	8.2300	65,840.00	Sub-Account	Buy
09:16:34	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.1568	4,078,400.00	Client	Buy
09:23:53	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.9900	47,940.00	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
09:23:53	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	7.9900	(47,940.00)	Sub-Account	Sell
09:27:13	\$ / R 14-Sep-09	Currency Future	1	1,000	3,000	3,000,000	7.9875	23,962,500.00	Member	Buy
09:31:30	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	8.1268	812,680.00	Client	Buy
09:39:24	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0000	(40,000.00)	Client	Sell
09:39:24	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0000	40,000.00	Client	Buy
10:03:47	\$ / R 14-Sep-09	Currency Future	1	1,000	3,000	3,000,000	7.9875	(23,962,500.00)	Client	Sell
10:09:14	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0000	40,000.00	Client	Buy
10:09:14	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0000	(40,000.00)	Sub-Account	Sell
10:24:31	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.9800	119,700.00	Sub-Account	Buy
10:24:31	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.9800	(119,700.00)	Client	Sell
10:29:02	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.1415	(32,566.00)	Member	Sell
10:47:21	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	8.1250	138,125.00	Client	Buy
10:47:21	\$ / R 14-Dec-09	Currency Future	1	1,000	17	17,000	8.1250	(138,125.00)	Client	Sell
10:54:45	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.9900	119,850.00	Client	Buy
10:54:45	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.9900	(119,850.00)	Client	Sell
10:56:42	\$ / R 14-Dec-09	Currency Future	1	1,000	183	183,000	8.1150	(1,485,045.00)	Client	Sell
10:56:42	\$ / R 14-Dec-09	Currency Future	1	1,000	183	183,000	8.1150	1,485,045.00	Sub-Account	Buy
10:57:04	\$ / R 14-Sep-09	Currency Future	1	1,000	95	95,000	7.9999	759,990.50	Client	Buy
10:57:04	\$ / R 14-Sep-09	Currency Future	1	1,000	95	95,000	7.9999	(759,990.50)	Client	Sell
10:57:04	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9998	(39,999.00)	Client	Sell
10:57:04	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9998	39,999.00	Client	Buy
11:00:05	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.0065	(48,039.00)	Member	Sell
11:01:18	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.1415	32,566.00	Client	Buy
11:01:32	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.0065	48,039.00	Client	Buy
11:04:36	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9999	7,999.90	Sub-Account	Buy
11:04:36	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.9999	(7,999.90)	Client	Sell
11:06:38	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9999	31,999.60	Sub-Account	Buy
11:06:38	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9999	(31,999.60)	Client	Sell
11:10:07	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	7.9999	(559,993.00)	Client	Sell
11:10:07	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	7.9999	559,993.00	Client	Buy
11:36:32	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.0100	(48,060.00)	Client	Sell
11:36:32	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0100	(16,020.00)	Sub-Account	Sell
11:36:32	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0100	16,020.00	Client	Buy
11:36:32	\$ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	8.0100	48,060.00	Client	Buy
11:38:03	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0105	(80,105.00)	Member	Sell
12:22:28	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.2740	41,370.00	Client	Buy
12:22:28	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.2740	(41,370.00)	Sub-Account	Sell
12:27:38	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9900	39,950.00	Sub-Account	Buy
12:27:38	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9900	(39,950.00)	Client	Sell
12:39:22	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	8.1450	(203,625.00)	Member	Sell
12:52:00	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	8.1450	203,625.00	Client	Buy
13:35:11	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0205	(8,020.50)	Sub-Account	Sell
13:35:11	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.0205	8,020.50	Sub-Account	Buy
13:50:13	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0150	8,015,000.00	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
13:55:59	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.0150	(8,015,000.00)	Client	Sell
14:07:03	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.0105	80,105.00	Client	Buy
14:16:15	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0235	(16,047.00)	Member	Sell
14:16:16	\$ / R 14-Sep-09	Currency Future	1	1,000	115	115,000	8.0035	(920,402.50)	Member	Sell
14:19:40	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	8.1350	203,375.00	Client	Buy
14:19:40	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	8.1350	(203,375.00)	Sub-Account	Sell
15:12:51	\$ / R 14-Sep-09	Currency Future	1	1,000	115	115,000	8.0035	920,402.50	Member	Buy
15:49:33	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.0235	16,047.00	Member	Buy
16:00:05	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0100	40,050.00	Client	Buy
16:00:05	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0100	(40,050.00)	Sub-Account	Sell
16:00:18	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0050	(40,025.00)	Sub-Account	Sell
16:00:18	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.0050	40,025.00	Client	Buy
16:00:26	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.1400	(32,560.00)	Sub-Account	Sell
16:00:26	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	8.1400	32,560.00	Client	Buy
16:20:38	\$ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	8.0333	(2,409,990.00)	Member	Sell
16:32:46	\$ / R 14-Sep-09	Currency Future	1	1,000	76	76,000	8.0120	608,912.00	Client	Buy
16:32:46	\$ / R 14-Sep-09	Currency Future	1	1,000	76	76,000	8.0120	(608,912.00)	Sub-Account	Sell
16:43:35	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9800	79,800.00	Client	Buy
16:43:35	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.9800	(79,800.00)	Sub-Account	Sell
16:43:36	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.2400	41,200.00	Client	Buy
16:43:36	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.2400	(41,200.00)	Sub-Account	Sell
16:43:40	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.1086	(40,543.00)	Sub-Account	Sell
16:43:40	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.1100	(405,500.00)	Sub-Account	Sell
16:43:40	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.1100	405,500.00	Client	Buy
16:43:40	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.1086	40,543.00	Client	Buy
16:46:18	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.1010	40,505.00	Client	Buy
16:46:18	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.1010	(40,505.00)	Sub-Account	Sell
16:49:09	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9785	(39,892.50)	Sub-Account	Sell
16:49:09	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.9785	39,892.50	Client	Buy
16:50:15	\$ / R 14-Sep-09	Currency Future	1	1,000	300	300,000	8.0333	2,409,990.00	Client	Buy
16:54:54	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.1020	40,510.00	Client	Buy
16:54:54	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.1020	(40,510.00)	Sub-Account	Sell
16:56:55	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9680	(31,872.00)	Sub-Account	Sell
16:56:55	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.9680	31,872.00	Client	Buy
16:57:46	\$ / R 14-Sep-09	Currency Future	1	1,000	65	65,000	8.0108	520,702.00	Client	Buy
16:57:47	\$ / R 14-Sep-09	Currency Future	1	1,000	65	65,000	8.0108	(520,702.00)	Member	Sell
16:59:30	\$ / R 14-Sep-09	Currency Future	1	1,000	4,000	4,000,000	7.9985	31,994,000.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>56</b>		<b>10,004</b>	<b>10,004,000</b>		<b>80,158,721.00</b>		
09:04:58	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	13.4222	268,444.00	Member	Buy
09:06:07	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	13.4222	(268,444.00)	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
10:29:02	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	13.4800	(40,440.00)	Member	Sell
10:44:41	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	13.4615	(67,307.50)	Sub-Account	Sell
10:44:41	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	13.4615	67,307.50	Client	Buy
11:01:00	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	13.4800	40,440.00	Client	Buy
12:42:41	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.6520	40,956.00	Client	Buy
12:42:41	£ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	13.6520	(40,956.00)	Sub-Account	Sell
16:57:14	£ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.1280	(131,280.00)	Sub-Account	Sell
16:57:14	£ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.1280	131,280.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>5</b>		<b>41</b>	<b>41,000</b>		<b>548,427.50</b>		
09:48:01	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.5600	34,680.00	Sub-Account	Buy
09:48:01	€ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	11.5600	(34,680.00)	Client	Sell
09:57:34	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.3875	(11,387.50)	Sub-Account	Sell
09:57:34	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.3875	11,387.50	Client	Buy
11:09:25	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.5600	(231,200.00)	Client	Sell
11:09:25	€ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	11.5600	231,200.00	Sub-Account	Buy
11:10:15	€ / R 14-Dec-09	Currency Future	1	1,000	37	37,000	11.5600	427,720.00	Sub-Account	Buy
11:10:15	€ / R 14-Dec-09	Currency Future	1	1,000	37	37,000	11.5600	(427,720.00)	Client	Sell
11:25:51	€ / R 14-Dec-09	Currency Future	1	1,000	57	57,000	11.5660	659,262.00	Member	Buy
11:26:17	€ / R 14-Dec-09	Currency Future	1	1,000	57	57,000	11.5660	(659,262.00)	Member	Sell
16:43:40	€ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	11.7300	(35,190.00)	Sub-Account	Sell
16:43:40	€ / R 15-Mar-10	Currency Future	1	1,000	3	3,000	11.7300	35,190.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>6</b>		<b>121</b>	<b>121,000</b>		<b>1,399,439.50</b>		
09:22:00	ZAAD 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	6.6346	(13,269,200.00)	Member	Sell
09:28:55	ZAAD 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	6.6346	13,269,200.00	Client	Buy
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>2,000</b>	<b>2,000,000</b>		<b>13,269,200.00</b>		
<b>Grand Total for all Instruments</b>			<b>68</b>		<b>12,166</b>	<b>12,166,000</b>		<b>95,375,788.00</b>		