



# Currency Futures Matched Trades

Report for 21/09/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:06:27	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.6286	(152,572.00)	Member	Sell
09:07:33	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.6088	45,652.80	Member	Buy
09:08:06	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.6059	190,147.50	Member	Buy
09:18:25	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.6355	229,065.00	Client	Buy
09:18:25	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.6355	(229,065.00)	Sub-Account	Sell
09:57:22	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.6380	(190,950.00)	Member	Sell
09:58:29	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5835	7,583,500.00	Member	Buy
09:58:49	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5410	(7,541,000.00)	Member	Sell
10:11:42	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.6200	60,960.00	Sub-Account	Buy
10:11:42	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.6200	(60,960.00)	Client	Sell
10:32:21	\$ / R 14-Dec-09	Currency Future	1	1,000	22	22,000	7.6300	(167,860.00)	Client	Sell
10:32:21	\$ / R 14-Dec-09	Currency Future	1	1,000	22	22,000	7.6300	167,860.00	Client	Buy
10:33:20	\$ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	7.6286	152,572.00	Member	Buy
10:46:09	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.6350	(114,525.00)	Client	Sell
10:46:09	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.6350	114,525.00	Client	Buy
10:59:17	\$ / R 14-Dec-09	Currency Future	1	1,000	220	220,000	7.6325	(1,679,150.00)	Member	Sell
10:59:17	\$ / R 14-Dec-09	Currency Future	1	1,000	220	220,000	7.6325	1,679,150.00	Client	Buy
10:59:52	\$ / R 14-Dec-09	Currency Future	1	1,000	110	110,000	7.6325	(839,575.00)	Member	Sell
10:59:52	\$ / R 14-Dec-09	Currency Future	1	1,000	110	110,000	7.6325	839,575.00	Client	Buy
11:00:33	\$ / R 14-Dec-09	Currency Future	1	1,000	170	170,000	7.6325	1,297,525.00	Client	Buy
11:00:33	\$ / R 14-Dec-09	Currency Future	1	1,000	170	170,000	7.6325	(1,297,525.00)	Member	Sell
11:00:49	\$ / R 14-Dec-09	Currency Future	1	1,000	70	70,000	7.6325	(534,275.00)	Member	Sell
11:00:49	\$ / R 14-Dec-09	Currency Future	1	1,000	70	70,000	7.6325	534,275.00	Client	Buy
11:02:39	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.6330	(305,320.00)	Member	Sell
11:06:10	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.6330	305,320.00	Member	Buy
11:06:41	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.6380	190,950.00	Client	Buy
11:07:04	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.6080	304,320.00	Client	Buy
11:07:04	\$ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	7.6080	(304,320.00)	Member	Sell
11:47:04	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6350	38,175.00	Client	Buy
11:47:04	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	7.6350	83,985.00	Client	Buy
11:47:04	\$ / R 14-Dec-09	Currency Future	1	1,000	11	11,000	7.6350	(83,985.00)	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
11:47:04	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6350	(38,175.00)	Client	Sell
11:47:04	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.6350	(45,810.00)	Client	Sell
11:47:04	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.6350	45,810.00	Client	Buy
12:00:50	\$ / R 15-Mar-10	Currency Future	1	1,000	300	300,000	7.7760	(2,332,800.00)	Member	Sell
12:02:32	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.6350	190,875.00	Client	Buy
12:02:32	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.6350	(190,875.00)	Client	Sell
12:09:04	\$ / R 14-Dec-09	Currency Future	1	1,000	36	36,000	7.6380	274,968.00	Sub-Account	Buy
12:09:04	\$ / R 14-Dec-09	Currency Future	1	1,000	36	36,000	7.6380	(274,968.00)	Client	Sell
12:14:48	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6380	38,190.00	Client	Buy
12:14:48	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6380	(38,190.00)	Client	Sell
12:18:53	\$ / R 14-Dec-09	Currency Future	1	1,000	18	18,000	7.6400	137,520.00	Client	Buy
12:18:53	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.6400	(45,840.00)	Client	Sell
12:18:53	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6400	38,200.00	Client	Buy
12:18:53	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6400	(38,200.00)	Client	Sell
12:18:53	\$ / R 14-Dec-09	Currency Future	1	1,000	18	18,000	7.6400	(137,520.00)	Client	Sell
12:18:53	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.6400	45,840.00	Client	Buy
12:24:01	\$ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	7.6445	53,511.50	Client	Buy
12:24:01	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.6450	(30,580.00)	Client	Sell
12:24:01	\$ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	7.6445	(53,511.50)	Client	Sell
12:24:01	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.6450	30,580.00	Client	Buy
12:30:34	\$ / R 14-Dec-09	Currency Future	1	1,000	18	18,000	7.6400	137,520.00	Client	Buy
12:30:34	\$ / R 14-Dec-09	Currency Future	1	1,000	18	18,000	7.6400	(137,520.00)	Client	Sell
12:30:35	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.6400	45,840.00	Client	Buy
12:30:35	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.6400	(45,840.00)	Client	Sell
12:33:40	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6400	(38,200.00)	Client	Sell
12:33:40	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.6400	38,200.00	Client	Buy
12:36:03	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5835	(7,583,500.00)	Client	Sell
12:36:53	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5410	7,541,000.00	Client	Buy
12:42:54	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.6500	15,300.00	Client	Buy
12:42:54	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.6500	(15,300.00)	Client	Sell
12:42:55	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.6500	(15,300.00)	Client	Sell
12:42:55	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.6500	15,300.00	Client	Buy
12:52:58	\$ / R 14-Dec-09	Currency Future	1	1,000	18	18,000	7.6400	(137,520.00)	Client	Sell
12:52:58	\$ / R 14-Dec-09	Currency Future	1	1,000	18	18,000	7.6400	137,520.00	Client	Buy
13:03:24	\$ / R 14-Dec-09	Currency Future	1	1,000	24	24,000	7.6400	(183,360.00)	Sub-Account	Sell
13:03:24	\$ / R 14-Dec-09	Currency Future	1	1,000	24	24,000	7.6400	183,360.00	Client	Buy
13:09:13	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.6442	(7,644,200.00)	Member	Sell
13:20:22	\$ / R 15-Mar-10	Currency Future	1	1,000	20	20,000	7.7390	154,780.00	Sub-Account	Buy
13:20:22	\$ / R 15-Mar-10	Currency Future	1	1,000	20	20,000	7.7390	(154,780.00)	Client	Sell
13:39:21	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.6300	(228,900.00)	Client	Sell
13:39:21	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.6300	228,900.00	Client	Buy
13:54:23	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.6442	7,644,200.00	Client	Buy
13:56:06	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.6088	(45,652.80)	Client	Sell
13:56:23	\$ / R 15-Mar-10	Currency Future	1	1,000	300	300,000	7.7760	2,332,800.00	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
14:25:02	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.6300	(228,900.00)	Client	Sell
14:25:02	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.6300	228,900.00	Sub-Account	Buy
14:28:46	\$ / R 14-Dec-09	Currency Future	1	1,000	2,962	2,962,000	7.6163	22,559,480.60	Member	Buy
14:29:11	\$ / R 14-Dec-09	Currency Future	1	1,000	2,962	2,962,000	7.6163	(22,559,480.60)	Member	Sell
14:30:13	\$ / R 14-Dec-09	Currency Future	1	1,000	2,962	2,962,000	7.6063	22,529,860.60	Member	Buy
14:30:13	\$ / R 14-Dec-09	Currency Future	1	1,000	2,962	2,962,000	7.6063	(22,529,860.60)	Client	Sell
14:46:03	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.6433	(3,821,650.00)	Member	Sell
15:20:44	\$ / R 14-Dec-09	Currency Future	1	1,000	661	661,000	7.6427	(5,051,824.70)	Member	Sell
15:21:05	\$ / R 14-Dec-09	Currency Future	1	1,000	118	118,000	7.6427	(901,838.60)	Member	Sell
15:21:37	\$ / R 14-Dec-09	Currency Future	1	1,000	103	103,000	7.6427	(787,198.10)	Member	Sell
15:21:37	\$ / R 14-Dec-09	Currency Future	1	1,000	103	103,000	7.6427	787,198.10	Client	Buy
15:22:04	\$ / R 14-Dec-09	Currency Future	1	1,000	74	74,000	7.6427	565,559.80	Client	Buy
15:22:04	\$ / R 14-Dec-09	Currency Future	1	1,000	74	74,000	7.6427	(565,559.80)	Member	Sell
15:28:21	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.6059	(190,147.50)	Member	Sell
16:13:05	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	7.6327	(11,449,050.00)	Member	Sell
16:15:18	\$ / R 14-Dec-09	Currency Future	1	1,000	118	118,000	7.6427	901,838.60	Client	Buy
16:16:09	\$ / R 14-Dec-09	Currency Future	1	1,000	661	661,000	7.6427	5,051,824.70	Client	Buy
16:22:04	\$ / R 14-Dec-09	Currency Future	1	1,000	13	13,000	7.6300	99,190.00	Client	Buy
16:22:04	\$ / R 14-Dec-09	Currency Future	1	1,000	13	13,000	7.6300	(99,190.00)	Sub-Account	Sell
16:24:58	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6275	76,275.00	Client	Buy
16:24:58	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6275	(76,275.00)	Sub-Account	Sell
16:41:49	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	7.6433	3,821,650.00	Client	Buy
16:42:02	\$ / R 14-Dec-09	Currency Future	1	1,000	1,500	1,500,000	7.6327	11,449,050.00	Client	Buy
16:43:27	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.6260	(381,300.00)	Member	Sell
16:46:56	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	7.6260	381,300.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>50</b>		<b>13,337</b>	<b>13,337,000</b>		<b>101,599,899.20</b>		

09:36:33	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.3167	615,835.00	Member	Buy
10:33:39	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.3167	(615,835.00)	Member	Sell
10:46:43	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.3620	(618,100.00)	Sub-Account	Sell
10:46:43	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.3620	618,100.00	Sub-Account	Buy
10:47:26	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.3720	(618,600.00)	Member	Sell
10:47:26	£ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	12.3720	618,600.00	Client	Buy
10:50:22	£ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	12.3690	(494,760.00)	Sub-Account	Sell
10:50:22	£ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	12.3690	494,760.00	Client	Buy
10:50:39	£ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	12.3690	(494,760.00)	Sub-Account	Sell
10:50:39	£ / R 14-Dec-09	Currency Future	1	1,000	40	40,000	12.3690	494,760.00	Client	Buy
10:56:42	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.3600	247,200.00	Client	Buy
10:56:42	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.3600	(247,200.00)	Sub-Account	Sell
11:01:08	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.3550	247,100.00	Client	Buy
11:01:08	£ / R 14-Dec-09	Currency Future	1	1,000	20	20,000	12.3550	(247,100.00)	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
11:01:31	£ / R 14-Dec-09	Currency Future	1	1,000	180	180,000	12.3550	(2,223,900.00)	Member	Sell
11:01:31	£ / R 14-Dec-09	Currency Future	1	1,000	180	180,000	12.3550	2,223,900.00	Client	Buy
11:29:00	£ / R 14-Dec-09	Currency Future	1	1,000	56	56,000	12.3550	(691,880.00)	Member	Sell
11:29:00	£ / R 14-Dec-09	Currency Future	1	1,000	56	56,000	12.3550	691,880.00	Client	Buy
11:29:20	£ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	12.3550	(98,840.00)	Member	Sell
11:29:20	£ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	12.3550	98,840.00	Client	Buy
12:05:43	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.3930	(61,965.00)	Sub-Account	Sell
12:05:43	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.3930	61,965.00	Client	Buy
12:26:15	£ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	12.3860	74,316.00	Client	Buy
12:26:15	£ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	12.3860	(74,316.00)	Sub-Account	Sell
16:28:58	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.3500	61,750.00	Client	Buy
16:28:58	£ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.3500	(61,750.00)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>13</b>		<b>530</b>	<b>530,000</b>		<b>6,549,006.00</b>		
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09:06:51	€ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	11.1821	(335,463.00)	Member	Sell
10:33:28	€ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	11.1821	335,463.00	Member	Buy
<b>Total for € / R Currency Future</b>			<b>1</b>		<b>30</b>	<b>30,000</b>		<b>335,463.00</b>		
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10:41:42	ZAAD 15-Mar-10	Currency Future	1	1,000	10	10,000	6.5960	(65,960.00)	Sub-Account	Sell
10:41:42	ZAAD 15-Mar-10	Currency Future	1	1,000	10	10,000	6.5960	65,960.00	Client	Buy
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>10</b>	<b>10,000</b>		<b>65,960.00</b>		
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<b>Grand Total for all Instruments</b>			<b>65</b>		<b>13,907</b>	<b>13,907,000</b>		<b>108,550,328.20</b>		