



Currency Futures Matched Trades

Report for 22/09/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:05:38	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5755	37,877.50	Client	Buy
09:05:38	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5755	(37,877.50)	Sub-Account	Sell
09:14:06	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6192	(76,192.00)	Member	Sell
09:16:26	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5627	(75,627.00)	Member	Sell
09:16:53	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5627	(75,627.00)	Member	Sell
09:23:12	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.5680	(227,040.00)	Member	Sell
09:23:23	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5428	188,570.00	Member	Buy
09:25:25	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5500	(188,750.00)	Client	Sell
09:25:25	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5500	188,750.00	Client	Buy
09:31:41	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5500	188,750.00	Client	Buy
09:31:41	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5500	(188,750.00)	Sub-Account	Sell
09:31:41	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5500	113,250.00	Client	Buy
09:31:41	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	7.5500	(113,250.00)	Sub-Account	Sell
09:31:53	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5480	(75,480.00)	Sub-Account	Sell
09:31:53	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5480	75,480.00	Sub-Account	Buy
09:38:02	\$ / R 14-Dec-09	Currency Future	1	1,000	13	13,000	7.5400	98,020.00	Client	Buy
09:38:02	\$ / R 14-Dec-09	Currency Future	1	1,000	13	13,000	7.5400	(98,020.00)	Client	Sell
09:41:28	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	7.5680	227,040.00	Client	Buy
09:47:56	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.5428	(188,570.00)	Member	Sell
09:48:27	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5400	75,400.00	Client	Buy
09:48:27	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5400	(75,400.00)	Client	Sell
09:49:16	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5253	7,525,300.00	Member	Buy
09:49:16	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5356	(753,560.00)	Member	Sell
09:52:38	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5400	(37,700.00)	Client	Sell
09:52:38	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.5400	37,700.00	Sub-Account	Buy
10:02:36	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	7.5400	90,480.00	Client	Buy
10:02:36	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	7.5400	(90,480.00)	Client	Sell
10:12:17	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.5792	4,289,600.00	Client	Buy
10:12:17	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.5792	(4,289,600.00)	Client	Sell
10:16:49	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5545	(75,545.00)	Sub-Account	Sell
10:16:49	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5545	75,545.00	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
11:54:26	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.5400	(45,240.00)	Client	Sell
11:54:26	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.5400	45,240.00	Client	Buy
11:57:40	\$ / R 15-Mar-10	Currency Future	1	1,000	50	50,000	7.6760	(383,800.00)	Sub-Account	Sell
11:57:40	\$ / R 15-Mar-10	Currency Future	1	1,000	50	50,000	7.6760	383,800.00	Client	Buy
12:04:09	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.5400	60,320.00	Client	Buy
12:04:09	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.5400	(60,320.00)	Client	Sell
12:05:32	\$ / R 14-Dec-09	Currency Future	1	1,000	36	36,000	7.5400	(271,440.00)	Client	Sell
12:05:32	\$ / R 14-Dec-09	Currency Future	1	1,000	36	36,000	7.5400	271,440.00	Client	Buy
12:11:02	\$ / R 14-Jun-10	Currency Future	1	1,000	65	65,000	7.8010	(507,065.00)	Sub-Account	Sell
12:11:02	\$ / R 14-Jun-10	Currency Future	1	1,000	65	65,000	7.8010	507,065.00	Client	Buy
12:40:00	\$ / R 14-Jun-10	Currency Future	1	1,000	81	81,000	7.8087	(632,504.70)	Member	Sell
12:44:12	\$ / R 14-Jun-10	Currency Future	1	1,000	81	81,000	7.8087	632,504.70	Member	Buy
13:27:17	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.5660	22,698.00	Client	Buy
13:27:17	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	7.5660	(22,698.00)	Sub-Account	Sell
13:34:11	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5655	75,655.00	Client	Buy
13:34:11	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5655	(75,655.00)	Sub-Account	Sell
14:07:58	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.6192	76,192.00	Client	Buy
14:08:21	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	7.5253	(7,525,300.00)	Client	Sell
14:08:39	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.5356	753,560.00	Client	Buy
15:12:52	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5480	15,096.00	Client	Buy
15:12:52	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	7.5480	(15,096.00)	Sub-Account	Sell
15:12:53	\$ / R 14-Dec-09	Currency Future	1	1,000	80	80,000	7.5400	603,200.00	Client	Buy
15:12:53	\$ / R 14-Dec-09	Currency Future	1	1,000	80	80,000	7.5400	(603,200.00)	Sub-Account	Sell
15:12:59	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5300	(7,530.00)	Sub-Account	Sell
15:12:59	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.5300	7,530.00	Client	Buy
15:13:04	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	7.5232	90,278.40	Client	Buy
15:13:04	\$ / R 14-Dec-09	Currency Future	1	1,000	12	12,000	7.5232	(90,278.40)	Sub-Account	Sell
15:17:34	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.4870	29,948.00	Sub-Account	Buy
15:17:34	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.4870	(29,948.00)	Sub-Account	Sell
15:17:34	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4950	(74,950.00)	Sub-Account	Sell
15:17:34	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.4950	74,950.00	Client	Buy
15:29:04	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5627	75,627.00	Client	Buy
15:30:11	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5627	75,627.00	Client	Buy
15:32:36	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4861	748,610.00	Member	Buy
15:35:58	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5000	(30,000.00)	Client	Sell
15:35:58	\$ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	7.5000	30,000.00	Client	Buy
15:36:26	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5000	(75,000.00)	Client	Sell
15:36:26	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5000	75,000.00	Client	Buy
15:44:12	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5006	(75,006.00)	Member	Sell
15:46:20	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.5006	75,006.00	Client	Buy
16:09:53	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4810	(37,405.00)	Client	Sell
16:09:53	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	7.4810	37,405.00	Sub-Account	Buy
16:11:19	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.5000	(60,000.00)	Client	Sell
16:11:19	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.5000	60,000.00	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
16:26:50	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.4815	187,037.50	Client	Buy
16:26:50	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	7.4815	(187,037.50)	Client	Sell
16:39:24	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.4985	(7,498.50)	Member	Sell
16:43:41	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	7.4985	7,498.50	Client	Buy
16:55:55	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.5000	(60,000.00)	Client	Sell
16:55:55	\$ / R 14-Dec-09	Currency Future	1	1,000	8	8,000	7.5000	60,000.00	Client	Buy
16:56:00	\$ / R 14-Dec-09	Currency Future	1	1,000	100	100,000	7.4861	(748,610.00)	Client	Sell
Total for \$ / R Currency Future			41		2,354	2,354,000		18,293,050.60		
11:02:35	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.2900	122,900.00	Sub-Account	Buy
11:02:35	£ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	12.2900	(122,900.00)	Member	Sell
13:23:47	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	12.3510	(37,053.00)	Sub-Account	Sell
13:23:47	£ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	12.3510	37,053.00	Client	Buy
15:13:01	£ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	12.2875	184,312.50	Client	Buy
15:13:01	£ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	12.2875	(184,312.50)	Sub-Account	Sell
Total for £ / R Currency Future			3		28	28,000		344,265.50		
09:13:42	€ / R 15-Mar-10	Currency Future	1	1,000	200	200,000	11.3635	(2,272,700.00)	Member	Sell
09:55:18	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.1540	(22,308.00)	Sub-Account	Sell
09:55:18	€ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	11.1540	22,308.00	Client	Buy
10:16:11	€ / R 15-Mar-10	Currency Future	1	1,000	200	200,000	11.3635	2,272,700.00	Client	Buy
15:12:59	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.1400	111,400.00	Client	Buy
15:12:59	€ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	11.1400	(111,400.00)	Sub-Account	Sell
Total for € / R Currency Future			3		212	212,000		2,406,408.00		
Grand Total for all Instruments			47		2,594	2,594,000		21,043,724.10		