



# Currency Futures Matched Trades

Report for 24/07/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:03:07	\$ / R 14-Sep-09	Currency Future	1	1,000	75	75,000	7.7905	(584,287.50)	Member	Sell
09:04:15	\$ / R 14-Sep-09	Currency Future	1	1,000	75	75,000	7.7905	584,287.50	Client	Buy
09:05:16	\$ / R 14-Sep-09	Currency Future	1	1,000	63	63,000	7.7700	489,510.00	Member	Buy
09:05:16	\$ / R 14-Sep-09	Currency Future	1	1,000	63	63,000	7.7700	(489,510.00)	Client	Sell
09:06:37	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.8005	(70,204.50)	Member	Sell
09:06:51	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	7.8005	70,204.50	Client	Buy
09:06:56	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8005	(15,601.00)	Member	Sell
09:07:32	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8005	15,601.00	Member	Buy
09:07:33	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.8000	(117,000.00)	Sub-Account	Sell
09:07:33	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.8000	117,000.00	Client	Buy
09:08:13	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	7.7694	3,884,700.00	Member	Buy
09:11:57	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7905	(7,790.50)	Member	Sell
09:13:34	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7905	7,790.50	Client	Buy
09:19:06	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.7930	(311,720.00)	Sub-Account	Sell
09:19:06	\$ / R 14-Sep-09	Currency Future	1	1,000	40	40,000	7.7930	311,720.00	Client	Buy
09:19:08	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.7930	23,379.00	Client	Buy
09:19:08	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.7930	(23,379.00)	Sub-Account	Sell
09:20:42	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7900	(7,790.00)	Sub-Account	Sell
09:20:42	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.7900	7,790.00	Client	Buy
09:20:42	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9250	(71,325.00)	Sub-Account	Sell
09:20:42	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	7.9250	71,325.00	Client	Buy
09:22:36	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.0605	40,302.50	Client	Buy
09:22:36	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.0605	(40,302.50)	Sub-Account	Sell
09:22:49	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	7.7800	1,556,000.00	Member	Buy
09:22:49	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	7.7800	(1,556,000.00)	Sub-Account	Sell
09:25:07	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9254	47,552.40	Client	Buy
09:25:07	\$ / R 14-Dec-09	Currency Future	1	1,000	6	6,000	7.9254	(47,552.40)	Sub-Account	Sell
09:43:44	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	7.7805	(466,830.00)	Member	Sell
09:44:14	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	7.7805	466,830.00	Client	Buy
09:46:41	\$ / R 14-Sep-09	Currency Future	1	1,000	129	129,000	7.7777	(1,003,323.30)	Member	Sell
09:49:43	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.0505	(40,252.50)	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
09:57:23	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7800	(77,800.00)	Client	Sell
09:57:23	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.7800	77,800.00	Client	Buy
09:58:10	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	7.7955	(467,730.00)	Member	Sell
09:58:30	\$ / R 14-Sep-09	Currency Future	1	1,000	60	60,000	7.7955	467,730.00	Client	Buy
10:00:53	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.0505	40,252.50	Client	Buy
10:01:04	\$ / R 14-Sep-09	Currency Future	1	1,000	128	128,000	7.7972	(998,041.60)	Member	Sell
10:05:39	\$ / R 14-Sep-09	Currency Future	1	1,000	129	129,000	7.7777	1,003,323.30	Client	Buy
10:05:58	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	7.7694	(3,884,700.00)	Client	Sell
10:10:18	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.7955	15,591.00	Client	Buy
10:10:18	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.7955	(15,591.00)	Sub-Account	Sell
10:18:34	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	7.7347	(232,041.00)	Member	Sell
10:18:47	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	7.8170	(547,190.00)	Member	Sell
10:21:20	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	7.7347	232,041.00	Client	Buy
10:35:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.7800	(38,900.00)	Sub-Account	Sell
10:35:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.7800	38,900.00	Client	Buy
10:45:48	\$ / R 14-Dec-09	Currency Future	1	1,000	13	13,000	7.9200	(102,960.00)	Client	Sell
10:45:48	\$ / R 14-Dec-09	Currency Future	1	1,000	13	13,000	7.9200	102,960.00	Sub-Account	Buy
10:46:11	\$ / R 14-Dec-09	Currency Future	1	1,000	13	13,000	7.9290	103,077.00	Member	Buy
10:46:35	\$ / R 14-Dec-09	Currency Future	1	1,000	13	13,000	7.9290	(103,077.00)	Member	Sell
10:46:43	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8205	(78,205.00)	Member	Sell
10:56:17	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8205	78,205.00	Member	Buy
11:05:05	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8109	(31,243.60)	Sub-Account	Sell
11:05:05	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	7.8109	31,243.60	Client	Buy
11:24:42	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	7.8170	547,190.00	Member	Buy
11:29:51	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9409	(1,985,225.00)	Member	Sell
11:33:09	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9415	(79,415.00)	Member	Sell
11:33:40	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	7.9415	79,415.00	Member	Buy
11:34:21	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.7600	(349,200.00)	Client	Sell
11:34:21	\$ / R 14-Sep-09	Currency Future	1	1,000	45	45,000	7.7600	349,200.00	Member	Buy
11:35:09	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8205	78,205.00	Member	Buy
11:35:29	\$ / R 14-Dec-09	Currency Future	1	1,000	66	66,000	7.9469	524,495.40	Client	Buy
11:35:29	\$ / R 14-Dec-09	Currency Future	1	1,000	66	66,000	7.9469	(524,495.40)	Sub-Account	Sell
11:37:45	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8205	(78,205.00)	Member	Sell
11:41:17	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8059	(780,590.00)	Sub-Account	Sell
11:41:17	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8059	780,590.00	Client	Buy
12:04:33	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8010	(390,050.00)	Member	Sell
12:10:41	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8010	390,050.00	Member	Buy
12:31:47	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8184	39,092.00	Client	Buy
12:31:47	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8184	(39,092.00)	Sub-Account	Sell
12:38:28	\$ / R 14-Sep-09	Currency Future	1	1,000	128	128,000	7.7972	998,041.60	Client	Buy
12:39:11	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	7.9409	1,985,225.00	Client	Buy
12:41:11	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8144	(390,720.00)	Sub-Account	Sell
12:41:11	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8144	390,720.00	Client	Buy
12:41:24	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8144	39,072.00	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
12:41:24	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	7.8144	(39,072.00)	Sub-Account	Sell
13:34:03	\$ / R 14-Sep-09	Currency Future	1	1,000	4,500	4,500,000	7.8895	35,502,750.00	Member	Buy
13:34:41	\$ / R 14-Dec-09	Currency Future	1	1,000	4,500	4,500,000	7.8895	(35,502,750.00)	Member	Sell
13:44:53	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8000	(15,600.00)	Client	Sell
13:44:53	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8000	15,600.00	Sub-Account	Buy
13:46:22	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8150	15,630.00	Sub-Account	Buy
13:46:22	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8190	78,190.00	Sub-Account	Buy
13:46:22	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8190	(78,190.00)	Client	Sell
13:46:22	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	7.8150	(15,630.00)	Client	Sell
13:52:24	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	7.8270	195,675.00	Sub-Account	Buy
13:52:24	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	7.8270	(195,675.00)	Client	Sell
14:02:45	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	7.8555	(196,387.50)	Member	Sell
14:04:21	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	7.8555	196,387.50	Member	Buy
14:05:38	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8500	(78,500.00)	Client	Sell
14:05:38	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8500	78,500.00	Client	Buy
14:07:27	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8411	(7,841,100.00)	Member	Sell
14:11:12	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8535	(7,853.50)	Member	Sell
14:11:31	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8535	7,853.50	Member	Buy
14:18:36	\$ / R 14-Sep-09	Currency Future	1	1,000	4,500	4,500,000	7.8895	(35,502,750.00)	Member	Sell
14:19:12	\$ / R 14-Dec-09	Currency Future	1	1,000	4,500	4,500,000	7.8895	35,502,750.00	Member	Buy
14:22:30	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	7.8411	7,841,100.00	Client	Buy
14:24:06	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8610	(7,861.00)	Member	Sell
14:25:16	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8610	7,861.00	Member	Buy
14:39:06	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8611	(78,611.00)	Sub-Account	Sell
14:39:06	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	7.8611	78,611.00	Sub-Account	Buy
15:03:43	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.1385	(40,692.50)	Member	Sell
15:20:39	\$ / R 15-Mar-10	Currency Future	1	1,000	5	5,000	8.1385	40,692.50	Member	Buy
15:33:07	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8613	(393,065.00)	Sub-Account	Sell
15:33:07	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	7.8613	393,065.00	Client	Buy
15:43:56	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8257	782,570.00	Member	Buy
16:03:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8712	(7,871.20)	Client	Sell
16:03:48	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8712	7,871.20	Client	Buy
16:05:09	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	8.1467	(814,670.00)	Sub-Account	Sell
16:05:09	\$ / R 15-Mar-10	Currency Future	1	1,000	100	100,000	8.1467	814,670.00	Client	Buy
16:07:10	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.8700	(118,050.00)	Sub-Account	Sell
16:07:10	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.8700	118,050.00	Client	Buy
16:17:36	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0099	(24,029.70)	Sub-Account	Sell
16:17:36	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	8.0099	24,029.70	Client	Buy
16:19:21	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	7.8257	(782,570.00)	Client	Sell
16:44:16	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.8712	(23,613.60)	Client	Sell
16:44:16	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	7.8712	23,613.60	Client	Buy
16:47:26	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8712	7,871.20	Client	Buy
16:47:26	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	7.8712	(7,871.20)	Client	Sell
16:48:17	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.8800	(118,200.00)	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
16:48:17	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	7.8800	118,200.00	Client	Buy
16:50:48	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8520	157,040.00	Member	Buy
16:51:24	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	7.8520	(157,040.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>61</b>		<b>12,458</b>	<b>12,458,000</b>		<b>98,094,993.00</b>		
13:33:27	£ / R 14-Sep-09	Currency Future	1	1,000	78	78,000	12.8741	(1,004,179.80)	Sub-Account	Sell
13:33:27	£ / R 14-Sep-09	Currency Future	1	1,000	78	78,000	12.8741	1,004,179.80	Client	Buy
13:59:18	£ / R 14-Sep-09	Currency Future	1	1,000	120	120,000	12.8520	(1,542,240.00)	Member	Sell
13:59:18	£ / R 14-Sep-09	Currency Future	1	1,000	120	120,000	12.8520	1,542,240.00	Client	Buy
14:55:21	£ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	13.1150	(3,934,500.00)	Member	Sell
14:59:16	£ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	13.1150	3,934,500.00	Member	Buy
15:04:36	£ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	12.9193	193,789.50	Client	Buy
15:04:36	£ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	12.9193	(193,789.50)	Sub-Account	Sell
15:25:47	£ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	13.1280	(2,625,600.00)	Member	Sell
15:27:11	£ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	13.1280	2,625,600.00	Member	Buy
15:46:00	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	12.9040	(12,904.00)	Member	Sell
15:46:46	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	12.9040	12,904.00	Member	Buy
<b>Total for £ / R Currency Future</b>			<b>6</b>		<b>714</b>	<b>714,000</b>		<b>9,313,213.30</b>		
08:30:30	€ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	11.2100	(2,802,500.00)	Member	Sell
08:30:30	€ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	11.2100	2,802,500.00	Client	Buy
09:47:06	€ / R 14-Sep-09	Currency Future	1	1,000	91	91,000	11.0420	(1,004,822.00)	Member	Sell
10:05:21	€ / R 14-Sep-09	Currency Future	1	1,000	91	91,000	11.0420	1,004,822.00	Client	Buy
11:28:58	€ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	11.2833	(2,820,825.00)	Member	Sell
11:41:34	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.0994	55,497.00	Client	Buy
11:41:34	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	11.0994	(55,497.00)	Sub-Account	Sell
12:37:51	€ / R 14-Sep-09	Currency Future	1	1,000	125	125,000	11.1204	(1,390,050.00)	Member	Sell
12:38:55	€ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	11.2833	2,820,825.00	Client	Buy
12:46:56	€ / R 14-Sep-09	Currency Future	1	1,000	125	125,000	11.1204	1,390,050.00	Client	Buy
13:24:16	€ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	11.1086	777,602.00	Member	Buy
13:57:46	€ / R 14-Sep-09	Currency Future	1	1,000	266	266,000	11.1550	(2,967,230.00)	Member	Sell
13:57:46	€ / R 14-Sep-09	Currency Future	1	1,000	266	266,000	11.1550	2,967,230.00	Client	Buy
13:58:07	€ / R 14-Sep-09	Currency Future	1	1,000	345	345,000	11.1550	(3,848,475.00)	Member	Sell
13:58:07	€ / R 14-Sep-09	Currency Future	1	1,000	345	345,000	11.1550	3,848,475.00	Client	Buy
13:58:27	€ / R 14-Sep-09	Currency Future	1	1,000	382	382,000	11.1550	(4,261,210.00)	Member	Sell
13:58:27	€ / R 14-Sep-09	Currency Future	1	1,000	382	382,000	11.1550	4,261,210.00	Client	Buy
14:00:19	€ / R 14-Sep-09	Currency Future	1	1,000	382	382,000	11.1550	(4,261,210.00)	Member	Sell
14:00:19	€ / R 14-Sep-09	Currency Future	1	1,000	382	382,000	11.1550	4,261,210.00	Client	Buy
14:00:30	€ / R 14-Sep-09	Currency Future	1	1,000	382	382,000	11.1550	4,261,210.00	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
14:00:30	€ / R 14-Sep-09	Currency Future	1	1,000	382	382,000	11.1550	(4,261,210.00)	Client	Sell
14:04:24	€ / R 14-Sep-09	Currency Future	1	1,000	125	125,000	11.1204	(1,390,050.00)	Client	Sell
14:04:24	€ / R 14-Sep-09	Currency Future	1	1,000	125	125,000	11.1204	1,390,050.00	Client	Buy
16:19:02	€ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	11.1086	(777,602.00)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>12</b>		<b>2,673</b>	<b>2,673,000</b>		<b>29,840,681.00</b>		
11:27:29	ZAAD 14-Sep-09	Currency Future	1	1,000	2,400	2,400,000	6.3567	(15,256,080.00)	Member	Sell
12:47:54	ZAAD 14-Sep-09	Currency Future	1	1,000	2,400	2,400,000	6.3567	15,256,080.00	Client	Buy
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>2,400</b>	<b>2,400,000</b>		<b>15,256,080.00</b>		
<b>Grand Total for all Instruments</b>			<b>80</b>		<b>18,245</b>	<b>18,245,000</b>		<b>152,504,967.30</b>		