



# Currency Futures Matched Trades

Report for 15/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:10:49	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.5560	2,139,000.00	Client	Buy
08:10:49	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.5560	(2,139,000.00)	Member	Sell
09:00:12	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5496	85,496.00	Sub-Account	Buy
09:00:12	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5496	(85,496.00)	Client	Sell
09:03:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5975	(42,987.50)	Sub-Account	Sell
09:03:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5975	42,987.50	Client	Buy
09:18:22	\$ / R 14-Sep-09	Currency Future	1	1,000	11	11,000	8.7402	(96,142.20)	Sub-Account	Sell
09:18:22	\$ / R 14-Sep-09	Currency Future	1	1,000	11	11,000	8.7402	96,142.20	Client	Buy
09:33:11	\$ / R 12-Jun-09	Currency Future	1	1,000	69	69,000	8.5600	590,640.00	Member	Buy
09:33:11	\$ / R 12-Jun-09	Currency Future	1	1,000	69	69,000	8.5600	(590,640.00)	Client	Sell
09:33:37	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5380	8,538,000.00	Member	Buy
09:34:53	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5380	(8,538,000.00)	Client	Sell
09:58:33	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5886	85,886.00	Member	Buy
09:59:10	\$ / R 12-Jun-09	Currency Future	1	1,000	189	189,000	8.5968	(1,624,795.20)	Member	Sell
10:10:34	\$ / R 12-Jun-09	Currency Future	1	1,000	189	189,000	8.5968	1,624,795.20	Client	Buy
10:30:49	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.5731	(25,719.30)	Client	Sell
10:30:49	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.5731	25,719.30	Sub-Account	Buy
11:19:52	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.6006	344,024.00	Sub-Account	Buy
11:19:52	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.6006	(344,024.00)	Client	Sell
11:21:32	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6100	(86,100.00)	Client	Sell
11:21:32	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6100	86,100.00	Sub-Account	Buy
11:22:48	\$ / R 12-Jun-09	Currency Future	1	1,000	1,744	1,744,000	8.6097	15,015,316.80	Member	Buy
11:33:28	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6149	86,149.00	Member	Buy
11:35:08	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6149	(86,149.00)	Client	Sell
11:40:14	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.6056	43,028.00	Sub-Account	Buy
11:40:14	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.6056	(43,028.00)	Client	Sell
12:09:29	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5886	(85,886.00)	Client	Sell
12:20:52	\$ / R 12-Jun-09	Currency Future	1	1,000	1,744	1,744,000	8.6097	(15,015,316.80)	Member	Sell
12:21:31	\$ / R 12-Jun-09	Currency Future	1	1,000	1,744	1,744,000	8.5997	(14,997,876.80)	Client	Sell
12:21:31	\$ / R 12-Jun-09	Currency Future	1	1,000	1,744	1,744,000	8.5997	14,997,876.80	Member	Buy
12:54:32	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.8007	(880,070.00)	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
13:16:28	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6500	259,500.00	Sub-Account	Buy
13:16:28	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6500	(259,500.00)	Client	Sell
13:16:32	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6553	259,659.00	Member	Buy
13:16:50	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6553	(259,659.00)	Member	Sell
13:55:34	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.6190	8,619,000.00	Client	Buy
13:55:34	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.6190	(8,619,000.00)	Member	Sell
14:04:34	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.7117	(8,711.70)	Member	Sell
14:05:01	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.7117	8,711.70	Client	Buy
14:23:35	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.7154	348,616.00	Client	Buy
14:23:35	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.7154	(348,616.00)	Sub-Account	Sell
14:43:48	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.8007	880,070.00	Member	Buy
14:44:49	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.8107	881,070.00	Client	Buy
14:44:49	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.8107	(881,070.00)	Member	Sell
14:45:49	\$ / R 14-Dec-09	Currency Future	1	1,000	193	193,000	9.3058	(1,796,019.40)	Client	Sell
14:45:49	\$ / R 14-Dec-09	Currency Future	1	1,000	193	193,000	9.3058	1,796,019.40	Client	Buy
14:58:51	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.9668	(8,966.80)	Sub-Account	Sell
14:58:51	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.9668	8,966.80	Client	Buy
15:37:23	\$ / R 12-Jun-09	Currency Future	1	1,000	4,000	4,000,000	8.6299	34,519,600.00	Member	Buy
15:43:01	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.8328	(70,662.40)	Sub-Account	Sell
15:43:01	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.8328	70,662.40	Client	Buy
15:49:48	\$ / R 12-Jun-09	Currency Future	1	1,000	4,000	4,000,000	8.6299	(34,519,600.00)	Client	Sell
16:51:51	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.6088	17,217.60	Sub-Account	Buy
16:51:51	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.6088	(17,217.60)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>27</b>		<b>10,605</b>	<b>10,605,000</b>		<b>91,470,253.70</b>		

09:00:53	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0742	130,742.00	Client	Buy
09:00:53	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.0742	(130,742.00)	Sub-Account	Sell
13:40:18	£ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	13.1500	(328,750.00)	Client	Sell
13:40:18	£ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	13.1500	328,750.00	Sub-Account	Buy
13:40:30	£ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	13.1625	329,062.50	Member	Buy
13:41:12	£ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	13.1625	(329,062.50)	Client	Sell
13:48:30	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1238	(13,123.80)	Client	Sell
13:48:30	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1238	13,123.80	Sub-Account	Buy
13:48:35	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1334	13,133.40	Member	Buy
13:49:18	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1334	(13,133.40)	Client	Sell
14:04:46	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.2252	(13,225.20)	Member	Sell
14:05:10	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.2252	13,225.20	Member	Buy
14:05:28	£ / R 12-Jun-09	Currency Future	1	1,000	107	107,000	13.2391	(1,416,583.70)	Member	Sell
14:05:49	£ / R 12-Jun-09	Currency Future	1	1,000	107	107,000	13.2391	1,416,583.70	Member	Buy
14:07:26	£ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	13.1900	52,760.00	Sub-Account	Buy
14:07:26	£ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	13.1900	(52,760.00)	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
14:07:29	£ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	13.1996	52,798.40	Member	Buy
14:09:18	£ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	13.1996	(52,798.40)	Client	Sell
14:09:53	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1825	13,182.50	Sub-Account	Buy
14:09:53	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1825	(13,182.50)	Client	Sell
14:22:55	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.2000	(13,200.00)	Client	Sell
14:22:55	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.2000	13,200.00	Client	Buy
14:23:26	£ / R 12-Jun-09	Currency Future	1	1,000	29	29,000	13.2421	(384,020.90)	Sub-Account	Sell
14:23:26	£ / R 12-Jun-09	Currency Future	1	1,000	29	29,000	13.2421	384,020.90	Client	Buy
16:13:42	£ / R 12-Jun-09	Currency Future	1	1,000	14	14,000	13.1881	184,633.40	Sub-Account	Buy
16:13:42	£ / R 12-Jun-09	Currency Future	1	1,000	14	14,000	13.1881	(184,633.40)	Client	Sell
16:14:50	£ / R 12-Jun-09	Currency Future	1	1,000	108	108,000	13.1941	1,424,962.80	Member	Buy
16:15:10	£ / R 12-Jun-09	Currency Future	1	1,000	108	108,000	13.1941	(1,424,962.80)	Member	Sell
<b>Total for £ / R Currency Future</b>			<b>14</b>		<b>331</b>	<b>331,000</b>		<b>4,370,178.60</b>		
08:37:11	€ / R 15-Mar-10	Currency Future	1	1,000	33	33,000	12.2750	(405,075.00)	Member	Sell
09:03:07	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.0512	60,256.00	Client	Buy
09:03:07	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	12.0512	(60,256.00)	Sub-Account	Sell
10:09:14	€ / R 15-Mar-10	Currency Future	1	1,000	33	33,000	12.2750	405,075.00	Client	Buy
10:24:01	€ / R 14-Dec-09	Currency Future	1	1,000	833	833,000	11.9896	9,987,336.80	Member	Buy
10:24:33	€ / R 14-Dec-09	Currency Future	1	1,000	892	892,000	11.9896	10,694,723.20	Member	Buy
11:02:19	€ / R 14-Dec-09	Currency Future	1	1,000	892	892,000	11.9896	(10,694,723.20)	Client	Sell
11:02:39	€ / R 14-Dec-09	Currency Future	1	1,000	833	833,000	11.9896	(9,987,336.80)	Client	Sell
16:50:57	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	11.7123	(175,684.50)	Client	Sell
16:50:57	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	11.7123	175,684.50	Sub-Account	Buy
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>1,778</b>	<b>1,778,000</b>		<b>21,323,075.50</b>		
10:23:43	ZAAD 12-Jun-09	Currency Future	1	1,000	900	900,000	6.4725	5,825,250.00	Member	Buy
10:42:04	ZAAD 12-Jun-09	Currency Future	1	1,000	900	900,000	6.4725	(5,825,250.00)	Client	Sell
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>900</b>	<b>900,000</b>		<b>5,825,250.00</b>		
<b>Grand Total for all Instruments</b>			<b>47</b>		<b>13,614</b>	<b>13,614,000</b>		<b>122,988,757.80</b>		