



# Currency Futures Matched Trades

Report for 03/06/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:55:44	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0480	(80,480.00)	Member	Sell
08:55:44	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0480	80,480.00	Client	Buy
08:57:37	\$ / R 12-Jun-09	Currency Future	1	1,000	990	990,000	8.0480	7,967,520.00	Client	Buy
08:57:37	\$ / R 12-Jun-09	Currency Future	1	1,000	990	990,000	8.0480	(7,967,520.00)	Member	Sell
08:59:18	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0490	8,049,000.00	Client	Buy
08:59:18	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0490	(8,049,000.00)	Client	Sell
09:07:44	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1645	816,450.00	Member	Buy
09:16:15	\$ / R 14-Sep-09	Currency Future	1	1,000	82	82,000	8.1663	(669,636.60)	Client	Sell
09:16:15	\$ / R 14-Sep-09	Currency Future	1	1,000	82	82,000	8.1663	669,636.60	Sub-Account	Buy
09:16:20	\$ / R 14-Sep-09	Currency Future	1	1,000	1,334	1,334,000	8.1870	(10,921,458.00)	Member	Sell
09:16:20	\$ / R 14-Sep-09	Currency Future	1	1,000	1,334	1,334,000	8.1870	10,921,458.00	Client	Buy
09:36:45	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1645	(816,450.00)	Member	Sell
09:37:32	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.1898	(409,490.00)	Member	Sell
09:39:00	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.1898	409,490.00	Member	Buy
09:39:55	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.1998	409,990.00	Client	Buy
09:39:55	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.1998	(409,990.00)	Member	Sell
09:40:40	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.0470	402,350.00	Client	Buy
09:40:40	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.0470	(402,350.00)	Sub-Account	Sell
09:41:03	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.0470	402,350.00	Client	Buy
09:41:03	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.0470	(402,350.00)	Sub-Account	Sell
09:52:08	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1802	(163,604.00)	Sub-Account	Sell
09:52:08	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1802	163,604.00	Client	Buy
10:00:13	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1848	(163,696.00)	Member	Sell
10:00:26	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.1848	163,696.00	Client	Buy
10:05:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0425	(8,042,500.00)	Member	Sell
10:05:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0425	8,042,500.00	Client	Buy
10:27:14	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0500	80,500.00	Client	Buy
10:27:14	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0500	(80,500.00)	Sub-Account	Sell
11:19:59	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.3150	415,750.00	Sub-Account	Buy
11:19:59	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.3150	41,575.00	Sub-Account	Buy
11:19:59	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.3150	41,575.00	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
11:19:59	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.3150	(83,150.00)	Client	Sell
11:19:59	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.3150	(41,575.00)	Client	Sell
11:19:59	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.3150	(415,750.00)	Client	Sell
11:19:59	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.3150	415,750.00	Sub-Account	Buy
11:19:59	\$ / R 14-Dec-09	Currency Future	1	1,000	10	10,000	8.3150	83,150.00	Sub-Account	Buy
11:19:59	\$ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	8.3150	(41,575.00)	Client	Sell
11:19:59	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.3150	(415,750.00)	Client	Sell
11:21:36	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.0700	(161,400.00)	Client	Sell
11:21:36	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.0700	161,400.00	Client	Buy
11:26:28	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.0600	(32,240.00)	Client	Sell
11:26:28	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.0600	32,240.00	Client	Buy
11:27:36	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2005	164,010.00	Client	Buy
11:27:36	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.2005	(164,010.00)	Sub-Account	Sell
11:53:15	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.1900	(24,570.00)	Member	Sell
11:58:42	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.1900	24,570.00	Client	Buy
12:15:01	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	8.0606	(24,181,800.00)	Member	Sell
12:22:25	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	8.0606	24,181,800.00	Client	Buy
12:23:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0636	(8,063,600.00)	Member	Sell
12:25:37	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0636	8,063,600.00	Client	Buy
12:36:05	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.0505	(16,101.00)	Sub-Account	Sell
12:36:05	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.0505	16,101.00	Client	Buy
12:39:53	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.1855	(16,371.00)	Sub-Account	Sell
12:39:53	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.1855	16,371.00	Client	Buy
12:42:48	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.0300	48,180.00	Client	Buy
12:42:48	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.0300	(48,180.00)	Sub-Account	Sell
12:46:59	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.2850	16,570.00	Client	Buy
12:46:59	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.2850	(16,570.00)	Sub-Account	Sell
12:47:54	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0100	(80,100.00)	Sub-Account	Sell
12:47:54	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0100	80,100.00	Client	Buy
13:01:35	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.1628	(16,325,600.00)	Member	Sell
13:12:23	\$ / R 12-Jun-09	Currency Future	1	1,000	26	26,000	8.0195	(208,507.00)	Client	Sell
13:12:23	\$ / R 12-Jun-09	Currency Future	1	1,000	26	26,000	8.0195	208,507.00	Sub-Account	Buy
13:25:01	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.1628	16,325,600.00	Client	Buy
13:40:19	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.1982	(16,396,400.00)	Member	Sell
13:41:51	\$ / R 14-Sep-09	Currency Future	1	1,000	2,000	2,000,000	8.1982	16,396,400.00	Client	Buy
14:02:45	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0556	(8,055,600.00)	Member	Sell
14:16:05	\$ / R 14-Sep-09	Currency Future	1	1,000	3,000	3,000,000	8.1982	(24,594,600.00)	Member	Sell
14:35:15	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.2691	(413,455.00)	Member	Sell
14:37:14	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.1734	204,335.00	Member	Buy
14:40:13	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.1734	(204,335.00)	Member	Sell
14:41:41	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.1634	204,085.00	Member	Buy
14:41:41	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.1634	(204,085.00)	Client	Sell
14:45:36	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.0500	(241,500.00)	Client	Sell
14:45:36	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.0500	241,500.00	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
14:48:35	\$ / R 14-Sep-09	Currency Future	1	1,000	3,000	3,000,000	8.2365	(24,709,500.00)	Member	Sell
14:51:35	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0990	(8,099,000.00)	Member	Sell
14:52:04	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0990	8,099,000.00	Client	Buy
14:55:22	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0556	8,055,600.00	Client	Buy
14:57:51	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.0129	16,025,800.00	Member	Buy
14:58:19	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0311	(8,031,100.00)	Member	Sell
14:58:52	\$ / R 14-Dec-09	Currency Future	1	1,000	50	50,000	8.2691	413,455.00	Member	Buy
15:09:58	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.2365	(74,128.50)	Member	Sell
15:12:28	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.2365	74,128.50	Client	Buy
15:14:51	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0311	8,031,100.00	Client	Buy
15:15:22	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.0129	(16,025,800.00)	Client	Sell
15:16:05	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	8.1007	(12,151,050.00)	Member	Sell
15:49:05	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	8.1007	12,151,050.00	Client	Buy
16:00:45	\$ / R 12-Jun-09	Currency Future	1	1,000	96	96,000	8.0991	777,513.60	Sub-Account	Buy
16:00:45	\$ / R 12-Jun-09	Currency Future	1	1,000	96	96,000	8.0991	(777,513.60)	Client	Sell
16:03:57	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.0791	323,164.00	Sub-Account	Buy
16:03:57	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.0791	(323,164.00)	Client	Sell
16:13:38	\$ / R 14-Sep-09	Currency Future	1	1,000	3,000	3,000,000	8.1982	24,594,600.00	Client	Buy
16:15:46	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2520	412,600.00	Sub-Account	Buy
16:15:46	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2520	(412,600.00)	Sub-Account	Sell
16:17:46	\$ / R 14-Sep-09	Currency Future	1	1,000	3,000	3,000,000	8.2365	24,709,500.00	Client	Buy
16:18:55	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2620	(413,100.00)	Member	Sell
16:18:55	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2620	413,100.00	Client	Buy
16:24:16	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2602	(8,260,200.00)	Member	Sell
16:27:37	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2602	8,260,200.00	Client	Buy
16:55:56	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.2310	1,646,200.00	Member	Buy
16:58:33	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.2310	(1,646,200.00)	Member	Sell
16:59:38	\$ / R 12-Jun-09	Currency Future	1	1,000	36	36,000	8.0616	(290,217.60)	Client	Sell
16:59:38	\$ / R 12-Jun-09	Currency Future	1	1,000	36	36,000	8.0616	290,217.60	Sub-Account	Buy

**Total for \$ / R Currency Future** **52** **27,092** **27,092,000** **220,239,422.30**

09:22:55	£ / R 12-Jun-09	Currency Future	1	1,000	300	300,000	13.3653	(4,009,590.00)	Sub-Account	Sell
09:22:55	£ / R 12-Jun-09	Currency Future	1	1,000	300	300,000	13.3653	4,009,590.00	Sub-Account	Buy
12:46:49	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.3000	(39,900.00)	Sub-Account	Sell
12:46:49	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.3000	39,900.00	Client	Buy
13:13:56	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.3236	133,236.00	Client	Buy
13:13:56	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.3236	(133,236.00)	Sub-Account	Sell
15:10:29	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.5590	(54,236.00)	Member	Sell
15:11:29	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	13.5590	54,236.00	Client	Buy
16:52:32	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4990	40,497.00	Client	Buy
16:52:32	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.4990	(40,497.00)	Sub-Account	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
16:55:52	£ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	13.7000	54,800.00	Client	Buy
16:55:52	£ / R 14-Dec-09	Currency Future	1	1,000	4	4,000	13.7000	(54,800.00)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>6</b>		<b>324</b>	<b>324,000</b>		<b>4,332,259.00</b>		
09:44:40	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.4910	114,910.00	Client	Buy
09:44:40	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.4910	(114,910.00)	Sub-Account	Sell
09:44:47	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.8550	(59,275.00)	Sub-Account	Sell
09:44:47	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.8550	59,275.00	Client	Buy
11:35:03	€ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	11.6143	46,457.20	Sub-Account	Buy
11:35:03	€ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	11.6143	(46,457.20)	Client	Sell
13:16:26	€ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	11.6331	(69,798.60)	Sub-Account	Sell
13:16:26	€ / R 14-Sep-09	Currency Future	1	1,000	6	6,000	11.6331	69,798.60	Client	Buy
<b>Total for € / R Currency Future</b>			<b>4</b>		<b>25</b>	<b>25,000</b>		<b>290,440.80</b>		
09:48:02	ZAAD 14-Dec-09	Currency Future	1	1,000	2	2,000	6.7552	(13,510.40)	Sub-Account	Sell
09:48:02	ZAAD 14-Dec-09	Currency Future	1	1,000	2	2,000	6.7552	13,510.40	Client	Buy
11:35:49	ZAAD 12-Jun-09	Currency Future	1	1,000	6	6,000	6.6000	39,600.00	Client	Buy
11:35:49	ZAAD 12-Jun-09	Currency Future	1	1,000	6	6,000	6.6000	(39,600.00)	Sub-Account	Sell
<b>Total for ZAAD Currency Future</b>			<b>2</b>		<b>8</b>	<b>8,000</b>		<b>53,110.40</b>		
<b>Grand Total for all Instruments</b>			<b>64</b>		<b>27,449</b>	<b>27,449,000</b>		<b>224,915,232.50</b>		