



# Currency Futures Matched Trades

Report for 11/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:50:03	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3722	(837,220.00)	Member	Sell
08:54:32	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3722	837,220.00	Client	Buy
09:02:30	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.3640	58,548.00	Client	Buy
09:02:30	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.3640	(58,548.00)	Sub-Account	Sell
09:28:14	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.3900	2,097,500.00	Client	Buy
09:28:14	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.3900	(2,097,500.00)	Member	Sell
09:53:01	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4045	(25,213.50)	Sub-Account	Sell
09:53:01	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4045	25,213.50	Client	Buy
09:55:54	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.3915	(25,174.50)	Sub-Account	Sell
09:55:54	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.3915	25,174.50	Client	Buy
09:56:40	\$ / R 14-Sep-09	Currency Future	1	1,000	8,900	8,900,000	8.4885	75,547,650.00	Member	Buy
10:02:18	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.3662	8,366,200.00	Member	Buy
10:02:43	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.4860	8,486,000.00	Member	Buy
10:02:52	\$ / R 14-Sep-09	Currency Future	1	1,000	8,900	8,900,000	8.4885	(75,547,650.00)	Client	Sell
10:12:26	\$ / R 12-Jun-09	Currency Future	1	1,000	93	93,000	8.3500	(776,550.00)	Client	Sell
10:12:26	\$ / R 12-Jun-09	Currency Future	1	1,000	93	93,000	8.3500	776,550.00	Member	Buy
10:15:52	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.4860	(8,486,000.00)	Client	Sell
10:16:31	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.3662	(8,366,200.00)	Client	Sell
10:23:41	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.4705	8,470,500.00	Member	Buy
10:34:46	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.4705	(8,470,500.00)	Client	Sell
11:18:25	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3944	839,440.00	Member	Buy
11:26:56	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.5608	(17,121.60)	Sub-Account	Sell
11:26:56	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.5608	17,121.60	Member	Buy
11:32:27	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5550	25,665.00	Client	Buy
11:32:27	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.5550	(25,665.00)	Member	Sell
11:33:18	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3944	(839,440.00)	Client	Sell
11:44:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4353	(8,435,300.00)	Member	Sell
11:49:09	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.5299	8,529,900.00	Member	Buy
11:49:16	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.5299	8,529,900.00	Member	Buy
11:59:19	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4353	8,435,300.00	Client	Buy
12:02:40	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.5299	(8,529,900.00)	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
12:03:10	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.5299	(8,529,900.00)	Client	Sell
12:21:09	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.3995	(209,987.50)	Member	Sell
12:21:23	\$ / R 14-Sep-09	Currency Future	1	1,000	3,510	3,510,000	8.5469	(29,999,619.00)	Member	Sell
12:25:44	\$ / R 14-Sep-09	Currency Future	1	1,000	3,510	3,510,000	8.5469	29,999,619.00	Member	Buy
13:01:22	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.3995	209,987.50	Client	Buy
13:47:41	\$ / R 12-Jun-09	Currency Future	1	1,000	43	43,000	8.4516	363,418.80	Client	Buy
13:47:41	\$ / R 12-Jun-09	Currency Future	1	1,000	43	43,000	8.4516	(363,418.80)	Sub-Account	Sell
13:47:50	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4285	8,428,500.00	Client	Buy
13:47:50	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4285	(8,428,500.00)	Member	Sell
14:20:01	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	1.0000	(50,000.00)	Member	Sell
14:20:01	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	1.0000	50,000.00	Member	Buy
14:22:22	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4465	422,325.00	Member	Buy
14:22:22	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4465	(422,325.00)	Member	Sell
14:44:29	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4700	(25,410.00)	Sub-Account	Sell
14:44:29	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4700	25,410.00	Client	Buy
14:44:55	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	8.4734	(12,710,100.00)	Member	Sell
14:50:53	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	8.4734	12,710,100.00	Client	Buy
15:05:19	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.6350	(17,270.00)	Sub-Account	Sell
15:05:19	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.6350	17,270.00	Sub-Account	Buy
15:05:45	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.6350	(25,905.00)	Sub-Account	Sell
15:05:45	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.6350	25,905.00	Sub-Account	Buy
15:09:26	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.6305	(172,610.00)	Member	Sell
15:11:10	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.6305	172,610.00	Member	Buy
15:16:19	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5000	42,500.00	Client	Buy
15:16:19	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5000	(42,500.00)	Client	Sell
15:19:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5000	(42,500.00)	Client	Sell
15:19:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5000	42,500.00	Client	Buy
15:23:43	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4980	42,490.00	Sub-Account	Buy
15:23:43	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4980	(42,490.00)	Client	Sell
15:25:09	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.6365	(69,092.00)	Sub-Account	Sell
15:25:09	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.6365	69,092.00	Sub-Account	Buy
16:15:53	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.6365	863,650.00	Sub-Account	Buy
16:15:53	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.6365	(863,650.00)	Sub-Account	Sell
16:17:16	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.5339	(853,390.00)	Member	Sell
16:18:28	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5080	17,016.00	Member	Buy
16:19:55	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5080	(17,016.00)	Client	Sell
16:29:36	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.5339	853,390.00	Client	Buy
16:42:44	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5100	42,550.00	Client	Buy
16:42:44	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5100	(42,550.00)	Sub-Account	Sell
16:43:39	\$ / R 12-Jun-09	Currency Future	1	1,000	53	53,000	8.6665	459,324.50	Member	Buy
16:44:13	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	504.7800	(50,478,000.00)	Member	Sell
16:51:10	\$ / R 12-Jun-09	Currency Future	1	1,000	53	53,000	8.6665	(459,324.50)	Member	Sell
16:51:47	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	504.7800	50,478,000.00	Member	Buy
16:55:01	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4705	8,470.50	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
16:55:34	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4705	(8,470.50)	Client	Sell
16:59:39	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4941	(42,470.50)	Sub-Account	Sell
16:59:39	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4941	42,470.50	Client	Buy
17:12:52	\$ / R 14-Sep-09	Currency Future	1	1,000	2,434	2,434,000	8.5569	20,827,494.60	Client	Buy
17:12:52	\$ / R 14-Sep-09	Currency Future	1	1,000	2,434	2,434,000	8.5569	(20,827,494.60)	Member	Sell
17:13:05	\$ / R 14-Sep-09	Currency Future	1	1,000	75	75,000	8.5569	(641,767.50)	Member	Sell
17:13:05	\$ / R 14-Sep-09	Currency Future	1	1,000	75	75,000	8.5569	641,767.50	Client	Buy
17:13:51	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.5569	(128,353.50)	Member	Sell
17:13:51	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.5569	128,353.50	Client	Buy
17:14:02	\$ / R 14-Sep-09	Currency Future	1	1,000	343	343,000	8.5569	2,935,016.70	Client	Buy
17:14:02	\$ / R 14-Sep-09	Currency Future	1	1,000	343	343,000	8.5569	(2,935,016.70)	Member	Sell
17:14:14	\$ / R 14-Sep-09	Currency Future	1	1,000	120	120,000	8.5569	(1,026,828.00)	Member	Sell
17:14:14	\$ / R 14-Sep-09	Currency Future	1	1,000	120	120,000	8.5569	1,026,828.00	Client	Buy
17:14:26	\$ / R 14-Sep-09	Currency Future	1	1,000	440	440,000	8.5569	(3,765,036.00)	Member	Sell
17:14:26	\$ / R 14-Sep-09	Currency Future	1	1,000	440	440,000	8.5569	3,765,036.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>45</b>		<b>25,483</b>	<b>25,483,000</b>		<b>265,778,977.70</b>		
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12:41:24	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	12.7262	(254,524.00)	Member	Sell
14:50:35	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	12.7262	254,524.00	Client	Buy
14:57:00	£ / R 12-Jun-09	Currency Future	1	1,000	218	218,000	12.7840	2,786,912.00	Member	Buy
15:12:44	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.8241	64,120.50	Member	Buy
15:14:37	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.8241	(64,120.50)	Client	Sell
15:31:46	£ / R 12-Jun-09	Currency Future	1	1,000	218	218,000	12.7840	(2,786,912.00)	Member	Sell
<b>Total for £ / R Currency Future</b>			<b>3</b>		<b>243</b>	<b>243,000</b>		<b>3,105,556.50</b>		
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09:57:29	€ / R 14-Sep-09	Currency Future	1	1,000	6,800	6,800,000	11.5345	78,434,600.00	Member	Buy
10:02:39	€ / R 14-Sep-09	Currency Future	1	1,000	6,800	6,800,000	11.5345	(78,434,600.00)	Client	Sell
11:20:35	€ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	11.4115	285,287.50	Sub-Account	Buy
11:20:35	€ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	11.4115	(285,287.50)	Client	Sell
13:40:31	€ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	11.7324	5,866,200.00	Member	Buy
14:01:51	€ / R 14-Dec-09	Currency Future	1	1,000	570	570,000	11.7922	6,721,554.00	Member	Buy
15:43:19	€ / R 14-Dec-09	Currency Future	1	1,000	570	570,000	11.7922	(6,721,554.00)	Client	Sell
15:43:42	€ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	11.7324	(5,866,200.00)	Client	Sell
16:44:08	€ / R 14-Dec-09	Currency Future	1	1,000	2,140	2,140,000	11.9535	(25,580,490.00)	Member	Sell
16:46:56	€ / R 14-Dec-09	Currency Future	1	1,000	2,140	2,140,000	11.9535	25,580,490.00	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
<b>Total for € / R Currency Future</b>			<b>5</b>		<b>10,035</b>	<b>10,035,000</b>		<b>116,888,131.50</b>		
16:32:11	ZAAD 12-Jun-09	Currency Future	1	1,000	179	179,000	6.5100	1,165,290.00	Sub-Account	Buy
16:32:11	ZAAD 12-Jun-09	Currency Future	1	1,000	179	179,000	6.5100	(1,165,290.00)	Client	Sell
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>179</b>	<b>179,000</b>		<b>1,165,290.00</b>		
<b>Grand Total for all Instruments</b>			<b>54</b>		<b>35,940</b>	<b>35,940,000</b>		<b>386,937,955.70</b>		