



# Currency Futures Matched Trades

Report for 13/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:08:52	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.5535	17,107,000.00	Client	Buy
08:08:52	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.5535	(17,107,000.00)	Member	Sell
08:52:05	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.4691	(846,910.00)	Member	Sell
08:52:46	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.7072	(4,353,600.00)	Member	Sell
09:02:03	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.4456	50,673.60	Client	Buy
09:02:03	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.4456	(50,673.60)	Sub-Account	Sell
09:06:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	8.4425	12,663,750.00	Client	Buy
09:06:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	8.4425	(12,663,750.00)	Member	Sell
09:19:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4365	(42,182.50)	Client	Sell
09:19:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4365	42,182.50	Sub-Account	Buy
09:36:20	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.6000	(17,200.00)	Client	Sell
09:36:20	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.6000	17,200.00	Sub-Account	Buy
09:43:10	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4656	16,931.20	Client	Buy
09:43:10	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4656	(16,931.20)	Sub-Account	Sell
09:47:36	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4531	42,265.50	Client	Buy
09:47:36	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4531	(42,265.50)	Sub-Account	Sell
09:48:10	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.7072	4,353,600.00	Client	Buy
09:48:25	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.4691	846,910.00	Client	Buy
09:49:56	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4450	42,225.00	Client	Buy
09:49:56	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4450	(42,225.00)	Sub-Account	Sell
09:55:13	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4300	42,150.00	Client	Buy
09:55:13	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4300	(42,150.00)	Sub-Account	Sell
10:19:01	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.4040	252,120.00	Member	Buy
10:20:29	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.4040	(252,120.00)	Client	Sell
10:24:41	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4100	(84,100.00)	Client	Sell
10:24:41	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4100	84,100.00	Sub-Account	Buy
10:25:21	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.4225	16,845,000.00	Member	Buy
10:32:53	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.4225	(16,845,000.00)	Client	Sell
11:06:31	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4461	422,305.00	Client	Buy
11:06:31	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4461	(422,305.00)	Sub-Account	Sell
11:12:29	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4426	84,426.00	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
11:12:29	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4426	(84,426.00)	Sub-Account	Sell
12:29:08	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	8.4611	(676,888.00)	Sub-Account	Sell
12:29:08	\$ / R 12-Jun-09	Currency Future	1	1,000	80	80,000	8.4611	676,888.00	Client	Buy
12:51:00	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4761	423,805.00	Client	Buy
12:51:00	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4761	(423,805.00)	Sub-Account	Sell
12:51:04	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4761	423,805.00	Client	Buy
12:51:04	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4761	(423,805.00)	Sub-Account	Sell
12:51:16	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4761	(423,805.00)	Sub-Account	Sell
12:51:16	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4761	423,805.00	Client	Buy
12:51:26	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4761	(423,805.00)	Sub-Account	Sell
12:51:26	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4761	423,805.00	Client	Buy
13:06:24	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.5975	(34,390.00)	Member	Sell
13:18:22	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.6000	34,400.00	Sub-Account	Buy
13:18:22	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.6000	(34,400.00)	Client	Sell
13:18:22	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.6000	(43,000.00)	Client	Sell
13:18:22	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.6000	43,000.00	Sub-Account	Buy
14:18:13	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4896	84,896.00	Sub-Account	Buy
14:18:13	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4896	(84,896.00)	Client	Sell
14:30:59	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5150	17,030.00	Sub-Account	Buy
14:30:59	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5150	(17,030.00)	Client	Sell
14:36:59	\$ / R 12-Jun-09	Currency Future	1	1,000	37	37,000	8.5300	(315,610.00)	Client	Sell
14:36:59	\$ / R 12-Jun-09	Currency Future	1	1,000	37	37,000	8.5300	315,610.00	Sub-Account	Buy
14:37:37	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5375	(34,150.00)	Client	Sell
14:37:37	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5375	34,150.00	Sub-Account	Buy
14:47:51	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5345	85,345.00	Member	Buy
14:48:18	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.5339	(853,390.00)	Client	Sell
14:48:18	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.5339	853,390.00	Client	Buy
14:48:46	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5345	(85,345.00)	Client	Sell
14:51:05	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5400	85,400.00	Member	Buy
14:51:28	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5400	(85,400.00)	Client	Sell
14:52:48	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5450	(85,450.00)	Client	Sell
14:52:48	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5450	85,450.00	Client	Buy
14:52:48	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5500	42,750.00	Client	Buy
14:52:48	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5500	(42,750.00)	Client	Sell
14:53:38	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.5677	(428,385.00)	Member	Sell
14:54:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.5677	428,385.00	Member	Buy
14:55:23	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5500	(42,750.00)	Client	Sell
14:55:23	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5500	42,750.00	Sub-Account	Buy
14:59:10	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5615	(8,561,500.00)	Member	Sell
14:59:10	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5615	8,561,500.00	Client	Buy
15:30:13	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.5975	34,390.00	Member	Buy
15:52:44	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.7417	(8,741.70)	Sub-Account	Sell
15:52:44	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.7417	8,741.70	Client	Buy
15:53:49	\$ / R 12-Jun-09	Currency Future	1	1,000	85	85,000	8.5752	728,892.00	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
15:53:49	\$ / R 12-Jun-09	Currency Future	1	1,000	85	85,000	8.5752	(728,892.00)	Client	Sell
16:07:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6150	86,150.00	Member	Buy
16:07:56	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6150	(86,150.00)	Client	Sell
16:13:18	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5992	(171,984.00)	Sub-Account	Sell
16:13:18	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5992	171,984.00	Client	Buy
16:15:26	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5800	34,320.00	Client	Buy
16:15:26	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5800	(34,320.00)	Sub-Account	Sell
16:16:04	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	8.5600	(599,200.00)	Sub-Account	Sell
16:16:04	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	8.5600	599,200.00	Client	Buy
16:20:02	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5752	(171,504.00)	Member	Sell
16:29:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5605	17,121.00	Client	Buy
16:29:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5605	(17,121.00)	Client	Sell
16:31:34	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5752	171,504.00	Client	Buy
16:47:36	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.7217	(436,085.00)	Member	Sell
16:48:49	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.7217	436,085.00	Member	Buy
16:49:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5800	42,900.00	Client	Buy
16:49:10	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5800	(42,900.00)	Client	Sell
16:53:44	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.7317	436,585.00	Client	Buy
16:53:44	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.7317	(436,585.00)	Member	Sell
16:54:53	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7555	43,777.50	Member	Buy
16:56:05	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7555	(43,777.50)	Client	Sell
16:59:27	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5800	42,900.00	Sub-Account	Buy
16:59:27	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5800	(42,900.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>49</b>		<b>8,093</b>	<b>8,093,000</b>		<b>68,853,553.00</b>		
08:53:21	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	12.8950	(3,223,750.00)	Member	Sell
08:53:21	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	12.8950	3,223,750.00	Client	Buy
15:07:04	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	12.9265	(38,779.50)	Member	Sell
15:43:14	£ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5990	8,599,000.00	Client	Buy
15:43:14	£ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5990	(8,599,000.00)	Member	Sell
16:15:57	£ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2085	(132,085.00)	Sub-Account	Sell
16:15:57	£ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	13.2085	132,085.00	Client	Buy
16:31:59	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	12.9265	38,779.50	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>4</b>		<b>1,263</b>	<b>1,263,000</b>		<b>11,993,614.50</b>		
10:44:03	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.6776	(11,677.60)	Client	Sell
10:44:03	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.6776	11,677.60	Sub-Account	Buy
15:02:47	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	11.6394	(46,557.60)	Member	Sell
15:53:08	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.7081	(117,081.00)	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
15:53:08	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.7081	117,081.00	Client	Buy
16:32:12	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	11.6394	46,557.60	Client	Buy
16:47:51	€ / R 14-Sep-09	Currency Future	1	1,000	11	11,000	11.8724	(130,596.40)	Sub-Account	Sell
16:47:51	€ / R 14-Sep-09	Currency Future	1	1,000	11	11,000	11.8724	130,596.40	Client	Buy
<b>Total for € / R Currency Future</b>			<b>4</b>		<b>26</b>	<b>26,000</b>		<b>305,912.60</b>		
<b>Grand Total for all Instruments</b>			<b>57</b>		<b>9,382</b>	<b>9,382,000</b>		<b>81,153,080.10</b>		