



# Currency Futures Matched Trades

Report for 04/06/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:12:15	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	8.3710	(2,092,750.00)	Member	Sell
09:29:49	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.1230	(16,246,000.00)	Member	Sell
09:30:00	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.0518	(40,259.00)	Client	Sell
09:30:00	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.0510	(32,204.00)	Client	Sell
09:30:00	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.0510	32,204.00	Client	Buy
09:30:00	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.0518	40,259.00	Client	Buy
09:30:28	\$ / R 12-Jun-09	Currency Future	1	1,000	81	81,000	8.0500	(652,050.00)	Client	Sell
09:30:28	\$ / R 12-Jun-09	Currency Future	1	1,000	81	81,000	8.0500	652,050.00	Sub-Account	Buy
09:30:39	\$ / R 12-Jun-09	Currency Future	1	1,000	81	81,000	8.0545	652,414.50	Member	Buy
09:30:39	\$ / R 14-Sep-09	Currency Future	1	1,000	3,000	3,000,000	8.2210	(24,663,000.00)	Member	Sell
09:31:14	\$ / R 12-Jun-09	Currency Future	1	1,000	81	81,000	8.0545	(652,414.50)	Client	Sell
09:33:04	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.3350	(16,670.00)	Sub-Account	Sell
09:33:04	\$ / R 14-Dec-09	Currency Future	1	1,000	2	2,000	8.3350	16,670.00	Client	Buy
09:38:13	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.0500	(32,200.00)	Client	Sell
09:38:13	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.0500	32,200.00	Client	Buy
09:38:26	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.1230	16,246,000.00	Client	Buy
09:41:40	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.0897	(16,179,400.00)	Member	Sell
09:41:59	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1900	32,760.00	Client	Buy
09:41:59	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.1900	(32,760.00)	Sub-Account	Sell
09:41:59	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1901	40,950.50	Client	Buy
09:41:59	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1901	(40,950.50)	Sub-Account	Sell
09:44:16	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1810	81,810.00	Sub-Account	Buy
09:44:16	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1810	(81,810.00)	Sub-Account	Sell
09:44:37	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.0168	(16,033.60)	Client	Sell
09:44:37	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.0168	16,033.60	Sub-Account	Buy
09:49:20	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	290.0000	8,700,000.00	Member	Buy
09:49:59	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1810	(81,810.00)	Member	Sell
09:51:45	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.1980	(4,099,000.00)	Member	Sell
09:52:24	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.0897	16,179,400.00	Client	Buy
09:59:38	\$ / R 14-Sep-09	Currency Future	1	1,000	500	500,000	8.1980	4,099,000.00	Client	Buy
10:03:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1701	(40,850.50)	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
10:03:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1700	(40,850.00)	Sub-Account	Sell
10:03:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1700	40,850.00	Client	Buy
10:03:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.1701	40,850.50	Client	Buy
10:10:23	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0270	(80,270.00)	Member	Sell
10:11:27	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0270	80,270.00	Client	Buy
10:14:20	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.1500	407,500.00	Member	Buy
10:14:35	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.1500	(407,500.00)	Client	Sell
10:16:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0275	(8,027,500.00)	Member	Sell
10:16:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0275	8,027,500.00	Client	Buy
10:17:54	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1535	(815,350.00)	Member	Sell
10:18:15	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.1645	(1,632,900.00)	Member	Sell
10:22:13	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0285	8,028,500.00	Client	Buy
10:22:13	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.0285	(8,028,500.00)	Client	Sell
10:48:33	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2059	82,059.00	Client	Buy
10:48:33	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2059	(82,059.00)	Sub-Account	Sell
10:51:01	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.1535	815,350.00	Member	Buy
10:51:21	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.1645	1,632,900.00	Member	Buy
11:18:16	\$ / R 14-Sep-09	Currency Future	1	1,000	3,000	3,000,000	8.2210	24,663,000.00	Client	Buy
11:22:12	\$ / R 14-Dec-09	Currency Future	1	1,000	250	250,000	8.3710	2,092,750.00	Client	Buy
11:25:26	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.1810	81,810.00	Client	Buy
11:30:17	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	290.0000	(8,700,000.00)	Client	Sell
12:44:47	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.0725	24,217.50	Sub-Account	Buy
12:44:47	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.0725	(24,217.50)	Client	Sell
12:51:41	\$ / R 12-Jun-09	Currency Future	1	1,000	780	780,000	8.0899	(6,310,122.00)	Member	Sell
12:52:26	\$ / R 12-Jun-09	Currency Future	1	1,000	780	780,000	8.0899	6,310,122.00	Client	Buy
13:13:38	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2200	(41,100.00)	Client	Sell
13:13:38	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2200	41,100.00	Sub-Account	Buy
13:18:25	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2461	8,246.10	Sub-Account	Buy
13:18:25	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2461	(8,246.10)	Sub-Account	Sell
13:53:52	\$ / R 14-Dec-09	Currency Future	1	1,000	2,000	2,000,000	258.0000	(516,000,000.00)	Member	Sell
13:55:34	\$ / R 14-Dec-09	Currency Future	1	1,000	566	566,000	8.3525	4,727,515.00	Member	Buy
13:56:44	\$ / R 14-Dec-09	Currency Future	1	1,000	2,000	2,000,000	258.0000	516,000,000.00	Member	Buy
13:57:30	\$ / R 14-Dec-09	Currency Future	1	1,000	566	566,000	8.3525	(4,727,515.00)	Member	Sell
14:23:29	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.0497	16,099,400.00	Member	Buy
14:24:54	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.0497	(16,099,400.00)	Client	Sell
14:25:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	8.1055	(20,263,750.00)	Member	Sell
14:30:32	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	8.1055	20,263,750.00	Client	Buy
14:33:09	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.1000	8,100,000.00	Client	Buy
14:33:09	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.1000	(8,100,000.00)	Member	Sell
14:34:14	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.1010	(8,101,000.00)	Client	Sell
14:34:14	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.1010	8,101,000.00	Client	Buy
14:46:51	\$ / R 12-Jun-09	Currency Future	1	1,000	800	800,000	8.0545	6,443,600.00	Client	Buy
14:46:51	\$ / R 12-Jun-09	Currency Future	1	1,000	800	800,000	8.0545	(6,443,600.00)	Member	Sell
14:47:20	\$ / R 14-Sep-09	Currency Future	1	1,000	800	800,000	8.1850	6,548,000.00	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
14:47:20	\$ / R 14-Sep-09	Currency Future	1	1,000	800	800,000	8.1850	(6,548,000.00)	Client	Sell
15:09:37	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.0504	(4,025,200.00)	Member	Sell
15:24:35	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2200	(8,220.00)	Sub-Account	Sell
15:24:35	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2200	8,220.00	Sub-Account	Buy
15:24:42	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2088	(8,208.80)	Member	Sell
15:25:38	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2088	8,208.80	Member	Buy
15:29:41	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2176	8,217.60	Client	Buy
15:29:41	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.2176	(8,217.60)	Sub-Account	Sell
15:34:02	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2000	82,000.00	Client	Buy
15:34:02	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	8.2000	(82,000.00)	Client	Sell
15:55:35	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	261.0000	261,000,000.00	Client	Buy
15:55:36	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	261.0000	(261,000,000.00)	Member	Sell
15:56:10	\$ / R 14-Dec-09	Currency Future	1	1,000	283	283,000	8.3425	2,360,927.50	Member	Buy
15:56:10	\$ / R 14-Dec-09	Currency Future	1	1,000	283	283,000	8.3425	(2,360,927.50)	Client	Sell
16:01:56	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.0504	4,025,200.00	Client	Buy
16:19:44	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.2216	246,648.00	Client	Buy
16:19:44	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	8.2216	(246,648.00)	Sub-Account	Sell
16:22:45	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2216	(411,080.00)	Sub-Account	Sell
16:22:45	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2216	411,080.00	Client	Buy
16:37:17	\$ / R 12-Jun-09	Currency Future	1	1,000	29	29,000	8.0625	(233,812.50)	Client	Sell
16:37:17	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.0640	(8,064.00)	Client	Sell
16:37:17	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.0640	8,064.00	Client	Buy
16:37:17	\$ / R 12-Jun-09	Currency Future	1	1,000	29	29,000	8.0625	233,812.50	Sub-Account	Buy
16:46:35	\$ / R 12-Jun-09	Currency Future	1	1,000	21	21,000	8.0625	169,312.50	Sub-Account	Buy
16:46:35	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0600	(80,600.00)	Sub-Account	Sell
16:46:35	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.0600	80,600.00	Client	Buy
16:46:35	\$ / R 12-Jun-09	Currency Future	1	1,000	21	21,000	8.0625	(169,312.50)	Sub-Account	Sell
16:46:35	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.2000	(24,600.00)	Sub-Account	Sell
16:46:35	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.2000	24,600.00	Client	Buy
16:55:06	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.0725	201,812.50	Client	Buy
16:55:07	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.0725	(201,812.50)	Member	Sell
<b>Total for \$ / R Currency Future</b>			<b>53</b>		<b>23,788</b>	<b>23,788,000</b>		<b>954,350,745.10</b>		

09:51:41	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3950	40,185.00	Client	Buy
09:51:41	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3950	(40,185.00)	Sub-Account	Sell
14:06:11	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.1085	(131,085.00)	Member	Sell
14:10:12	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.1085	131,085.00	Client	Buy
14:23:17	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.3543	(667,715.00)	Member	Sell
14:30:17	£ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	13.3543	667,715.00	Client	Buy
15:32:02	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	13.3016	13,301.60	Client	Buy
15:32:02	£ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	13.3016	(13,301.60)	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
15:37:20	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.3030	26,606.00	Client	Buy
15:37:20	£ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	13.3030	(26,606.00)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>5</b>		<b>66</b>	<b>66,000</b>		<b>878,892.60</b>		
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09:17:51	€ / R 14-Sep-09	Currency Future	1	1,000	175	175,000	11.6312	2,035,460.00	Member	Buy
09:52:02	€ / R 14-Sep-09	Currency Future	1	1,000	175	175,000	11.6312	(2,035,460.00)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>1</b>		<b>175</b>	<b>175,000</b>		<b>2,035,460.00</b>		
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10:13:32	ZAAD 14-Dec-09	Currency Future	1	1,000	80	80,000	6.5773	(526,184.00)	Sub-Account	Sell
10:13:32	ZAAD 14-Dec-09	Currency Future	1	1,000	20	20,000	6.6000	132,000.00	Member	Buy
10:13:32	ZAAD 14-Dec-09	Currency Future	1	1,000	20	20,000	6.6000	(132,000.00)	Sub-Account	Sell
10:13:32	ZAAD 14-Dec-09	Currency Future	1	1,000	80	80,000	6.5773	526,184.00	Sub-Account	Buy
16:28:59	ZAAD 14-Sep-09	Currency Future	1	1,000	25,000	25,000,000	6.5000	(162,500,000.00)	Member	Sell
16:32:40	ZAAD 14-Sep-09	Currency Future	1	1,000	25,000	25,000,000	6.5000	162,500,000.00	Client	Buy
<b>Total for ZAAD Currency Future</b>			<b>3</b>		<b>25,100</b>	<b>25,100,000</b>		<b>163,158,184.00</b>		
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<b>Grand Total for all Instruments</b>			<b>62</b>		<b>49,129</b>	<b>49,129,000</b>		<b>1,120,423,281.70</b>		