



# Currency Futures Matched Trades

Report for 27/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:46:31	\$ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	9.5969	(1,199,612.50)	Member	Sell
08:46:50	\$ / R 12-Jun-09	Currency Future	1	1,000	2,100	2,100,000	9.5719	20,100,990.00	Member	Buy
08:51:52	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5084	475,420.00	Member	Buy
09:01:22	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6065	(192,130.00)	Sub-Account	Sell
09:01:22	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6065	192,130.00	Client	Buy
09:02:25	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.6065	(480,325.00)	Sub-Account	Sell
09:02:25	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.6065	480,325.00	Client	Buy
09:08:41	\$ / R 12-Jun-09	Currency Future	1	1,000	2,100	2,100,000	9.5719	(20,100,990.00)	Client	Sell
09:11:01	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6122	19,224.40	Client	Buy
09:11:01	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6122	(19,224.40)	Sub-Account	Sell
09:14:59	\$ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	9.5969	1,199,612.50	Client	Buy
10:07:39	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6110	192,220.00	Sub-Account	Buy
10:07:39	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.6110	(192,220.00)	Client	Sell
10:12:26	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5084	(475,420.00)	Client	Sell
10:48:16	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6290	(48,145.00)	Client	Sell
10:48:16	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.6290	48,145.00	Sub-Account	Buy
10:58:15	\$ / R 12-Jun-09	Currency Future	1	1,000	740	740,000	9.6250	7,122,500.00	Member	Buy
10:58:15	\$ / R 12-Jun-09	Currency Future	1	1,000	740	740,000	9.6250	(7,122,500.00)	Client	Sell
11:34:51	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.6499	(67,549.30)	Client	Sell
11:34:51	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.6530	57,918.00	Sub-Account	Buy
11:34:51	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.6530	(57,918.00)	Client	Sell
11:34:51	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.6499	67,549.30	Sub-Account	Buy
11:37:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.6538	482,690.00	Member	Buy
11:50:26	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	9.9384	298,152.00	Sub-Account	Buy
11:50:26	\$ / R 14-Dec-09	Currency Future	1	1,000	30	30,000	9.9384	(298,152.00)	Sub-Account	Sell
11:54:59	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6859	(19,371.80)	Sub-Account	Sell
11:54:59	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.6859	19,371.80	Sub-Account	Buy
12:38:29	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.5717	9,571,700.00	Client	Buy
12:38:29	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.5717	(9,571,700.00)	Member	Sell
12:42:05	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.7000	48,500.00	Client	Buy
12:42:05	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.7000	(48,500.00)	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
13:26:11	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	9.6484	28,945,200.00	Member	Buy
13:33:16	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5084	(475,420.00)	Member	Sell
13:34:16	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5084	(475,420.00)	Member	Sell
13:42:10	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.6900	(290,700.00)	Client	Sell
13:42:10	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.6900	290,700.00	Sub-Account	Buy
13:56:23	\$ / R 12-Jun-09	Currency Future	1	1,000	325	325,000	9.6402	3,133,065.00	Member	Buy
13:57:18	\$ / R 14-Sep-09	Currency Future	1	1,000	125	125,000	9.7617	(1,220,212.50)	Member	Sell
13:57:51	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	9.8757	(1,975,140.00)	Member	Sell
14:06:11	\$ / R 12-Jun-09	Currency Future	1	1,000	325	325,000	9.6402	(3,133,065.00)	Client	Sell
14:06:30	\$ / R 14-Sep-09	Currency Future	1	1,000	125	125,000	9.7617	1,220,212.50	Client	Buy
14:06:43	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	9.8757	1,975,140.00	Client	Buy
14:18:12	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5084	475,420.00	Client	Buy
14:18:52	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5084	475,420.00	Client	Buy
14:27:28	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	9.6484	(28,945,200.00)	Client	Sell
14:28:32	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.7350	38,940.00	Client	Buy
14:28:32	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.7350	(38,940.00)	Client	Sell
14:29:23	\$ / R 12-Jun-09	Currency Future	1	1,000	36	36,000	9.7350	350,460.00	Sub-Account	Buy
14:29:23	\$ / R 12-Jun-09	Currency Future	1	1,000	36	36,000	9.7350	(350,460.00)	Client	Sell
14:30:24	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.7395	(292,185.00)	Client	Sell
14:30:24	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.7395	292,185.00	Sub-Account	Buy
14:30:42	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7400	97,400.00	Sub-Account	Buy
14:30:42	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7400	(97,400.00)	Client	Sell
14:31:14	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.7406	(4,870,300.00)	Sub-Account	Sell
14:31:14	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.7406	4,870,300.00	Sub-Account	Buy
14:31:28	\$ / R 12-Jun-09	Currency Future	1	1,000	44	44,000	9.7350	428,340.00	Member	Buy
14:31:53	\$ / R 12-Jun-09	Currency Future	1	1,000	424	424,000	9.7406	(4,130,014.40)	Sub-Account	Sell
14:31:53	\$ / R 12-Jun-09	Currency Future	1	1,000	424	424,000	9.7406	4,130,014.40	Sub-Account	Buy
14:33:32	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.7395	48,697.50	Client	Buy
14:33:32	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.7395	(48,697.50)	Sub-Account	Sell
14:55:34	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	259.2700	(51,854,000.00)	Member	Sell
14:55:46	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.7341	(48,670.50)	Sub-Account	Sell
14:55:46	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.7341	48,670.50	Client	Buy
14:57:15	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7315	19,463.00	Client	Buy
14:57:15	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.7315	(19,463.00)	Sub-Account	Sell
15:26:45	\$ / R 12-Jun-09	Currency Future	1	1,000	690	690,000	9.7277	6,712,113.00	Client	Buy
15:26:45	\$ / R 12-Jun-09	Currency Future	1	1,000	690	690,000	9.7277	(6,712,113.00)	Member	Sell
15:58:40	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.7360	38,944.00	Client	Buy
15:58:40	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.7360	(38,944.00)	Client	Sell
16:08:22	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	9.9000	(118,800.00)	Client	Sell
16:08:22	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	9.9000	118,800.00	Sub-Account	Buy
16:08:44	\$ / R 12-Jun-09	Currency Future	1	1,000	22	22,000	9.7961	(215,514.20)	Sub-Account	Sell
16:08:44	\$ / R 12-Jun-09	Currency Future	1	1,000	22	22,000	9.7961	215,514.20	Client	Buy
16:19:01	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.6538	(482,690.00)	Member	Sell
16:20:48	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	259.2700	51,854,000.00	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
16:21:16	\$ / R 12-Jun-09	Currency Future	1	1,000	44	44,000	9.7350	(428,340.00)	Member	Sell
16:39:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7480	97,480.00	Member	Buy
16:39:26	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7480	(97,480.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>39</b>		<b>9,990</b>	<b>9,990,000</b>		<b>146,252,927.10</b>		
08:49:04	£ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	13.8867	(1,735,837.50)	Member	Sell
09:06:34	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	14.1107	(70,553.50)	Sub-Account	Sell
09:06:34	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	14.1107	70,553.50	Client	Buy
09:13:37	£ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	13.8867	1,735,837.50	Client	Buy
09:17:41	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.8800	(138,800.00)	Sub-Account	Sell
09:17:41	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.8800	138,800.00	Client	Buy
12:18:04	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.9119	69,559.50	Client	Buy
12:18:04	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.9119	(69,559.50)	Sub-Account	Sell
12:21:20	£ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	13.9000	(83,400.00)	Sub-Account	Sell
12:21:20	£ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	13.9000	83,400.00	Client	Buy
12:35:20	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.9000	(139,000.00)	Sub-Account	Sell
12:35:20	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.9000	139,000.00	Client	Buy
12:40:46	£ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	13.9000	(208,500.00)	Sub-Account	Sell
12:40:46	£ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	13.9000	208,500.00	Client	Buy
15:08:31	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.9599	(13,959.90)	Sub-Account	Sell
15:08:31	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.9599	13,959.90	Client	Buy
15:32:15	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.9300	(1,393,000.00)	Sub-Account	Sell
15:32:15	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.9300	1,393,000.00	Sub-Account	Buy
<b>Total for £ / R Currency Future</b>			<b>9</b>		<b>277</b>	<b>277,000</b>		<b>3,852,610.40</b>		
09:03:59	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.0600	(261,200.00)	Sub-Account	Sell
09:03:59	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.0600	261,200.00	Client	Buy
09:25:34	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.0111	650,555.00	Client	Buy
09:25:34	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.0111	(650,555.00)	Sub-Account	Sell
09:28:28	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.0094	1,300,940.00	Client	Buy
09:28:28	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.0094	(1,300,940.00)	Sub-Account	Sell
09:37:31	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.0111	650,555.00	Sub-Account	Buy
09:37:31	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.0111	(650,555.00)	Client	Sell
09:37:47	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.0094	1,300,940.00	Sub-Account	Buy
09:37:47	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.0094	(1,300,940.00)	Client	Sell
13:26:02	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	12.9700	(648,500.00)	Sub-Account	Sell
13:26:02	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	12.9700	648,500.00	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>			6		370	370,000		4,812,690.00		
<b>Grand Total for all Instruments</b>			54		10,637	10,637,000		154,918,227.50		