



Currency Futures Matched Trades

Report for 21/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:08:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.3845	8,384.50	Sub-Account	Buy
09:08:24	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3845	(33,538.00)	Client	Sell
09:08:24	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3845	33,538.00	Sub-Account	Buy
09:08:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.3845	(8,384.50)	Client	Sell
09:17:37	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.3700	(418,500.00)	Sub-Account	Sell
09:17:37	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.3700	418,500.00	Sub-Account	Buy
09:22:08	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.5330	17,066.00	Client	Buy
09:22:08	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.5330	(17,066.00)	Sub-Account	Sell
09:22:16	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.5330	(17,066.00)	Sub-Account	Sell
09:22:16	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.5330	17,066.00	Client	Buy
09:23:25	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.3717	(16,743,400.00)	Member	Sell
09:23:59	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.5968	(4,298,400.00)	Member	Sell
09:29:44	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.3675	4,183,750.00	Member	Buy
09:32:22	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3775	837,750.00	Member	Buy
09:34:29	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.3675	(4,183,750.00)	Client	Sell
09:34:51	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3775	(837,750.00)	Client	Sell
09:35:03	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3800	838,000.00	Member	Buy
09:35:47	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3800	(838,000.00)	Client	Sell
09:35:52	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3845	33,538.00	Sub-Account	Buy
09:35:52	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3845	(33,538.00)	Client	Sell
09:36:34	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3830	838,300.00	Member	Buy
09:37:00	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3830	(838,300.00)	Client	Sell
09:37:42	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3925	839,250.00	Member	Buy
09:37:48	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3925	839,250.00	Member	Buy
09:38:16	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3925	(839,250.00)	Client	Sell
09:38:34	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.3925	(839,250.00)	Client	Sell
09:41:56	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.3900	(16,780.00)	Sub-Account	Sell
09:41:56	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.3900	16,780.00	Sub-Account	Buy
09:52:55	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.4080	(33,632.00)	Member	Sell
09:58:15	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4005	8,400,500.00	Client	Buy
09:58:15	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4005	(8,400,500.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:06:25	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3900	33,560.00	Member	Buy
10:06:55	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3900	(33,560.00)	Member	Sell
10:08:19	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.4080	33,632.00	Client	Buy
10:21:15	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.3771	(4,188,550.00)	Member	Sell
10:21:28	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.3800	(83,800.00)	Sub-Account	Sell
10:21:28	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.3800	83,800.00	Client	Buy
10:21:28	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3800	33,520.00	Client	Buy
10:21:28	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.3800	(33,520.00)	Sub-Account	Sell
10:27:53	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4092	(84,092.00)	Sub-Account	Sell
10:27:53	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4092	84,092.00	Client	Buy
10:52:44	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.3771	4,188,550.00	Client	Buy
10:54:13	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.3717	16,743,400.00	Client	Buy
10:55:07	\$ / R 14-Dec-09	Currency Future	1	1,000	500	500,000	8.5968	4,298,400.00	Client	Buy
10:57:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4400	8,440.00	Sub-Account	Buy
10:57:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4400	(8,440.00)	Client	Sell
11:02:53	\$ / R 14-Dec-09	Currency Future	1	1,000	156	156,000	8.6987	1,356,997.20	Member	Buy
11:04:10	\$ / R 14-Dec-09	Currency Future	1	1,000	156	156,000	8.6987	(1,356,997.20)	Member	Sell
11:13:26	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4705	8,470.50	Client	Buy
11:13:26	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4705	(8,470.50)	Sub-Account	Sell
13:30:12	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4500	84,500.00	Sub-Account	Buy
13:30:12	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4500	(84,500.00)	Client	Sell
13:57:37	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4973	(84,973.00)	Sub-Account	Sell
13:57:37	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4973	84,973.00	Sub-Account	Buy
14:29:14	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.5978	8,597,800.00	Member	Buy
14:34:26	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.5978	(8,597,800.00)	Client	Sell
14:35:52	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.4681	(50,808.60)	Client	Sell
14:35:52	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.4681	50,808.60	Sub-Account	Buy
14:53:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5000	(42,500.00)	Client	Sell
14:53:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5000	42,500.00	Sub-Account	Buy
14:54:05	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5036	(34,014.40)	Client	Sell
14:54:05	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.5036	34,014.40	Sub-Account	Buy
15:04:39	\$ / R 14-Sep-09	Currency Future	1	1,000	375	375,000	8.6764	(3,253,650.00)	Member	Sell
15:08:49	\$ / R 14-Sep-09	Currency Future	1	1,000	375	375,000	8.6764	3,253,650.00	Client	Buy
15:16:55	\$ / R 12-Jun-09	Currency Future	1	1,000	450	450,000	8.3830	(3,772,350.00)	Member	Sell
15:23:15	\$ / R 12-Jun-09	Currency Future	1	1,000	450	450,000	8.3830	3,772,350.00	Client	Buy
15:24:54	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.4867	16,973,400.00	Member	Buy
15:28:27	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5078	170,156.00	Client	Buy
15:28:27	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5078	(170,156.00)	Sub-Account	Sell
15:28:36	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4997	169,994.00	Client	Buy
15:28:36	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4997	(169,994.00)	Sub-Account	Sell
15:47:59	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.4750	(847,500.00)	Sub-Account	Sell
15:47:59	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.4750	847,500.00	Client	Buy
15:47:59	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4760	(42,380.00)	Sub-Account	Sell
15:47:59	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4760	42,380.00	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
16:09:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.4867	(16,973,400.00)	Client	Sell
16:22:38	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.3800	209,500.00	Client	Buy
16:22:39	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.3800	(209,500.00)	Member	Sell
16:31:00	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4950	42,475.00	Client	Buy
16:31:00	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4950	(42,475.00)	Client	Sell
16:36:22	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4950	84,950.00	Client	Buy
16:36:22	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.4950	(84,950.00)	Sub-Account	Sell
16:43:01	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.6224	(34,489.60)	Sub-Account	Sell
16:43:01	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	8.6224	34,489.60	Client	Buy
16:47:05	\$ / R 14-Dec-09	Currency Future	1	1,000	78	78,000	8.6887	(677,718.60)	Client	Sell
16:47:05	\$ / R 14-Dec-09	Currency Future	1	1,000	78	78,000	8.6887	677,718.60	Member	Buy
16:47:05	\$ / R 14-Dec-09	Currency Future	1	1,000	78	78,000	8.6887	(677,718.60)	Client	Sell
16:47:05	\$ / R 14-Dec-09	Currency Future	1	1,000	78	78,000	8.6887	677,718.60	Member	Buy
Total for \$ / R Currency Future			44		9,460	9,460,000		80,045,412.00		
10:41:57	£ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	13.2735	13,273,500.00	Member	Buy
10:55:45	£ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	13.2735	(13,273,500.00)	Client	Sell
10:59:07	£ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	13.0913	117,821.70	Member	Buy
10:59:39	£ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	13.0913	(117,821.70)	Member	Sell
13:55:29	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.2299	26,459.80	Sub-Account	Buy
13:55:29	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.2299	(26,459.80)	Client	Sell
13:57:22	£ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	13.3128	(119,815.20)	Sub-Account	Sell
13:57:22	£ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	13.3128	119,815.20	Sub-Account	Buy
14:07:18	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.2616	(26,523.20)	Client	Sell
14:07:18	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.2616	26,523.20	Sub-Account	Buy
Total for £ / R Currency Future			5		1,022	1,022,000		13,564,119.90		
09:42:25	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.5372	576,860.00	Member	Buy
09:56:14	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.5372	(576,860.00)	Client	Sell
15:04:02	€ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	11.9107	(833,749.00)	Member	Sell
15:09:22	€ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	11.9107	833,749.00	Client	Buy
Total for € / R Currency Future			2		120	120,000		1,410,609.00		
Grand Total for all Instruments			51		10,602	10,602,000		95,020,140.90		