



# Currency Futures Matched Trades

Report for 08/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:39:42	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.3771	(937,710.00)	Client	Sell
08:39:42	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.3771	937,710.00	Sub-Account	Buy
09:02:22	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2660	9,266,000.00	Member	Buy
09:07:12	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.4000	(470,000.00)	Sub-Account	Sell
09:07:12	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.4000	470,000.00	Client	Buy
09:07:28	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	9.5344	(286,032.00)	Sub-Account	Sell
09:07:28	\$ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	9.5344	286,032.00	Client	Buy
09:09:22	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.4000	(235,000.00)	Sub-Account	Sell
09:09:22	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.4000	235,000.00	Client	Buy
09:10:24	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.3996	(469,980.00)	Sub-Account	Sell
09:10:24	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.3996	469,980.00	Client	Buy
09:11:56	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3996	(93,996.00)	Sub-Account	Sell
09:11:56	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3996	93,996.00	Client	Buy
09:13:50	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.4000	(94,000.00)	Client	Sell
09:13:50	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.4000	94,000.00	Sub-Account	Buy
09:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.4951	(474,755.00)	Sub-Account	Sell
09:30:31	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.4951	474,755.00	Sub-Account	Buy
09:31:07	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.3977	(9,397,700.00)	Member	Sell
09:41:32	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3886	(46,943.00)	Sub-Account	Sell
09:41:32	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3886	46,943.00	Member	Buy
09:42:59	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2000	46,000.00	Client	Buy
09:42:59	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2000	(46,000.00)	Member	Sell
09:51:37	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	9.3970	(103,367.00)	Member	Sell
09:51:49	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3576	187,152.00	Sub-Account	Buy
09:51:49	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3576	(187,152.00)	Client	Sell
09:51:58	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3616	(187,232.00)	Client	Sell
09:51:58	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3616	187,232.00	Sub-Account	Buy
09:57:54	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	9.3970	103,367.00	Member	Buy
10:10:06	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.3977	9,397,700.00	Client	Buy
10:17:33	\$ / R 14-Dec-09	Currency Future	1	1,000	21	21,000	9.6252	(202,129.20)	Sub-Account	Sell
10:17:33	\$ / R 14-Dec-09	Currency Future	1	1,000	21	21,000	9.6252	202,129.20	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
10:21:43	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.4011	(23,502,750.00)	Member	Sell
10:46:33	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2660	(9,266,000.00)	Client	Sell
10:53:51	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3887	93,887.00	Client	Buy
10:53:51	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3887	(93,887.00)	Sub-Account	Sell
10:54:25	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3800	93,800.00	Sub-Account	Buy
10:54:25	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3800	(93,800.00)	Sub-Account	Sell
11:00:05	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3700	46,850.00	Client	Buy
11:00:05	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3700	(46,850.00)	Sub-Account	Sell
11:21:58	\$ / R 12-Jun-09	Currency Future	1	1,000	420	420,000	9.3875	(3,942,750.00)	Member	Sell
11:23:30	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3500	46,750.00	Client	Buy
11:23:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3500	(93,500.00)	Client	Sell
11:23:30	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.3500	(46,750.00)	Client	Sell
11:23:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.3500	93,500.00	Client	Buy
11:23:56	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.3500	9,350.00	Client	Buy
11:23:56	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.3500	(9,350.00)	Client	Sell
11:24:21	\$ / R 12-Jun-09	Currency Future	1	1,000	16	16,000	9.3387	149,419.20	Sub-Account	Buy
11:24:21	\$ / R 12-Jun-09	Currency Future	1	1,000	16	16,000	9.3387	(149,419.20)	Client	Sell
11:25:53	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.3500	140,250.00	Client	Buy
11:25:53	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.3500	(140,250.00)	Client	Sell
11:25:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.3500	9,350.00	Client	Buy
11:25:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.3500	(9,350.00)	Client	Sell
11:39:05	\$ / R 12-Jun-09	Currency Future	1	1,000	140	140,000	9.1025	1,274,350.00	Member	Buy
11:39:05	\$ / R 12-Jun-09	Currency Future	1	1,000	140	140,000	9.1025	(1,274,350.00)	Client	Sell
11:44:52	\$ / R 12-Jun-09	Currency Future	1	1,000	420	420,000	9.3875	3,942,750.00	Client	Buy
11:48:24	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.4011	23,502,750.00	Client	Buy
11:56:58	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.3747	(9,374,700.00)	Member	Sell
11:58:21	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.3747	9,374,700.00	Client	Buy
12:46:45	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3482	(186,964.00)	Sub-Account	Sell
12:46:45	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.3482	186,964.00	Client	Buy
13:08:57	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2991	(46,495.50)	Client	Sell
13:08:57	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2991	46,495.50	Sub-Account	Buy
13:20:28	\$ / R 12-Jun-09	Currency Future	1	1,000	60	60,000	9.3540	561,240.00	Client	Buy
13:20:28	\$ / R 12-Jun-09	Currency Future	1	1,000	60	60,000	9.3540	(561,240.00)	Member	Sell
13:20:50	\$ / R 12-Jun-09	Currency Future	1	1,000	124	124,000	9.3540	(1,159,896.00)	Member	Sell
13:20:50	\$ / R 12-Jun-09	Currency Future	1	1,000	124	124,000	9.3540	1,159,896.00	Client	Buy
14:13:09	\$ / R 12-Jun-09	Currency Future	1	1,000	32	32,000	9.3300	298,560.00	Client	Buy
14:13:09	\$ / R 12-Jun-09	Currency Future	1	1,000	32	32,000	9.3300	(298,560.00)	Client	Sell
14:28:49	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2781	(92,781.00)	Client	Sell
14:28:49	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2781	92,781.00	Sub-Account	Buy
14:48:30	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2750	(27,825.00)	Client	Sell
14:48:30	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2750	27,825.00	Sub-Account	Buy
14:52:33	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2750	18,550.00	Client	Buy
14:52:33	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2750	(18,550.00)	Client	Sell
15:06:34	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2850	(92,850.00)	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
15:06:34	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2850	92,850.00	Client	Buy
15:22:03	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.2800	(371,200.00)	Client	Sell
15:22:03	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.2800	371,200.00	Sub-Account	Buy
15:22:20	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.2800	371,200.00	Sub-Account	Buy
15:22:20	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	9.2800	(371,200.00)	Client	Sell
15:34:27	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2850	(37,140.00)	Client	Sell
15:34:27	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2850	37,140.00	Sub-Account	Buy
15:34:40	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	9.4366	(18,873.20)	Sub-Account	Sell
15:34:40	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	9.4366	18,873.20	Sub-Account	Buy
15:46:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2600	(92,600.00)	Sub-Account	Sell
15:46:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2600	92,600.00	Client	Buy
15:46:30	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.2667	64,866.90	Client	Buy
15:46:30	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.2667	(64,866.90)	Sub-Account	Sell
15:46:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.4000	(47,000.00)	Sub-Account	Sell
15:46:30	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	9.4000	47,000.00	Client	Buy
15:53:00	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2378	(92,378.00)	Client	Sell
15:53:00	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2378	92,378.00	Sub-Account	Buy
16:29:43	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2850	46,425.00	Sub-Account	Buy
16:29:43	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2850	(46,425.00)	Client	Sell
16:52:43	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.2970	(185,940.00)	Member	Sell
16:53:24	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.2970	185,940.00	Client	Buy
16:59:48	\$ / R 12-Jun-09	Currency Future	1	1,000	77	77,000	9.2718	(713,928.60)	Client	Sell
16:59:48	\$ / R 12-Jun-09	Currency Future	1	1,000	77	77,000	9.2718	713,928.60	Sub-Account	Buy
<b>Total for \$ / R Currency Future</b>			<b>49</b>		<b>7,026</b>	<b>7,026,000</b>		<b>65,802,415.60</b>		

09:19:38	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.7213	(686,065.00)	Client	Sell
09:19:38	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.7213	686,065.00	Sub-Account	Buy
09:31:45	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.7149	1,371,490.00	Sub-Account	Buy
09:31:45	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.7149	(1,371,490.00)	Sub-Account	Sell
10:12:58	£ / R 14-Jun-10	Currency Future	1	1,000	11,194	11,194,000	2,143.0000	(23,988,742,000.00)	Member	Sell
10:14:30	£ / R 14-Jun-10	Currency Future	1	1,000	11,194	11,194,000	973.0000	10,891,762,000.00	Member	Buy
11:09:09	£ / R 14-Jun-10	Currency Future	1	1,000	11,194	11,194,000	973.0000	(10,891,762,000.00)	Member	Sell
11:09:33	£ / R 14-Jun-10	Currency Future	1	1,000	11,194	11,194,000	2,143.0000	23,988,742,000.00	Member	Buy
11:52:10	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.7060	(68,530.00)	Client	Sell
11:52:10	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.7060	68,530.00	Sub-Account	Buy
13:07:24	£ / R 12-Jun-09	Currency Future	1	1,000	350	350,000	13.6887	4,791,045.00	Member	Buy
13:33:45	£ / R 12-Jun-09	Currency Future	1	1,000	350	350,000	13.6887	(4,791,045.00)	Client	Sell
14:52:11	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.7000	137,000.00	Client	Buy
14:52:11	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.7000	(137,000.00)	Sub-Account	Sell
15:46:30	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.6500	68,250.00	Client	Buy
15:46:30	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.6500	(68,250.00)	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
16:42:46	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.6481	(40,944.30)	Sub-Account	Sell
16:42:46	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.6481	40,944.30	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>9</b>		<b>22,911</b>	<b>22,911,000</b>		<b>34,887,667,324.30</b>		
09:05:44	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.3770	1,237,700.00	Client	Buy
09:05:44	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.3770	(1,237,700.00)	Member	Sell
14:37:15	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.3270	(1,232,700.00)	Member	Sell
14:37:15	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	12.3270	1,232,700.00	Client	Buy
16:59:07	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	12.3106	49,242.40	Client	Buy
16:59:07	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	12.3106	(49,242.40)	Sub-Account	Sell
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>204</b>	<b>204,000</b>		<b>2,519,642.40</b>		
<b>Grand Total for all Instruments</b>			<b>61</b>		<b>30,141</b>	<b>30,141,000</b>		<b>34,955,989,382.30</b>		