



# Currency Futures Matched Trades

Report for 08/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:54:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	8.4333	42,166,500.00	Member	Buy
08:58:41	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4930	(169,860.00)	Member	Sell
09:05:27	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	8.4333	(42,166,500.00)	Client	Sell
09:07:07	\$ / R 12-Jun-09	Currency Future	1	1,000	106	106,000	8.4762	898,477.20	Client	Buy
09:07:07	\$ / R 12-Jun-09	Currency Future	1	1,000	106	106,000	8.4762	(898,477.20)	Sub-Account	Sell
09:30:51	\$ / R 14-Sep-09	Currency Future	1	1,000	163	163,000	8.5858	1,399,485.40	Member	Buy
09:36:35	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4900	(2,122,500.00)	Member	Sell
09:36:54	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.4900	2,122,500.00	Member	Buy
09:40:25	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.5000	2,125,000.00	Client	Buy
09:40:25	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.5000	(2,125,000.00)	Member	Sell
09:53:13	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.4930	169,860.00	Client	Buy
09:56:43	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4660	8,466,000.00	Member	Buy
09:59:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4660	(8,466,000.00)	Client	Sell
10:01:49	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4900	25,470.00	Client	Buy
10:01:49	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4900	(25,470.00)	Client	Sell
10:06:52	\$ / R 12-Jun-09	Currency Future	1	1,000	79	79,000	8.4675	(668,932.50)	Client	Sell
10:06:52	\$ / R 12-Jun-09	Currency Future	1	1,000	79	79,000	8.4675	668,932.50	Member	Buy
10:21:44	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.4900	(59,430.00)	Client	Sell
10:21:44	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	8.4900	(93,390.00)	Client	Sell
10:21:44	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5000	(170,000.00)	Client	Sell
10:21:44	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5000	170,000.00	Sub-Account	Buy
10:21:44	\$ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	8.4900	93,390.00	Sub-Account	Buy
10:21:44	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.4900	59,430.00	Sub-Account	Buy
10:22:28	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5100	42,550.00	Sub-Account	Buy
10:22:28	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5100	(42,550.00)	Client	Sell
10:53:00	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	8.4708	25,412,400.00	Member	Buy
11:02:09	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	8.4708	(25,412,400.00)	Client	Sell
11:04:18	\$ / R 12-Jun-09	Currency Future	1	1,000	33	33,000	8.5020	(280,566.00)	Member	Sell
11:04:33	\$ / R 14-Sep-09	Currency Future	1	1,000	33	33,000	8.6365	(285,004.50)	Member	Sell
11:06:51	\$ / R 12-Jun-09	Currency Future	1	1,000	33	33,000	8.5020	280,566.00	Member	Buy
11:07:00	\$ / R 14-Sep-09	Currency Future	1	1,000	33	33,000	8.6365	285,004.50	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
11:13:27	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.5943	(859,430.00)	Member	Sell
11:13:27	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.5943	859,430.00	Client	Buy
11:45:41	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5000	(85,000.00)	Client	Sell
11:45:41	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5000	42,500.00	Client	Buy
11:45:41	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.5000	85,000.00	Client	Buy
11:45:41	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5000	8,500.00	Client	Buy
11:45:41	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5000	(42,500.00)	Client	Sell
11:45:41	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.5000	(8,500.00)	Client	Sell
12:05:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5163	(17,032.60)	Sub-Account	Sell
12:05:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.5163	17,032.60	Member	Buy
12:41:13	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5000	170,000.00	Client	Buy
12:41:13	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.5000	(170,000.00)	Sub-Account	Sell
12:46:58	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4900	(8,490.00)	Sub-Account	Sell
12:46:58	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.4900	8,490.00	Client	Buy
12:49:39	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4820	(16,964.00)	Sub-Account	Sell
12:49:39	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4820	16,964.00	Client	Buy
12:49:56	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4810	(25,443.00)	Sub-Account	Sell
12:49:56	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.4810	25,443.00	Client	Buy
12:52:21	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.7350	(78,615.00)	Sub-Account	Sell
12:52:21	\$ / R 14-Dec-09	Currency Future	1	1,000	9	9,000	8.7350	78,615.00	Client	Buy
13:10:12	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4100	42,050.00	Client	Buy
13:10:12	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.4100	(42,050.00)	Client	Sell
13:12:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4320	8,432,000.00	Member	Buy
13:20:36	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	8.4500	1,690,000.00	Client	Buy
13:20:36	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	8.4500	(1,690,000.00)	Sub-Account	Sell
14:19:49	\$ / R 14-Sep-09	Currency Future	1	1,000	163	163,000	8.5858	(1,399,485.40)	Client	Sell
14:30:06	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4400	(16,880.00)	Sub-Account	Sell
14:30:06	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.4400	16,880.00	Client	Buy
14:32:19	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.4320	(8,432,000.00)	Client	Sell
14:51:04	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4465	(422,325.00)	Sub-Account	Sell
14:51:04	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.4465	422,325.00	Client	Buy
15:05:01	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	8.4300	(101,160.00)	Sub-Account	Sell
15:05:01	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	8.4300	101,160.00	Client	Buy
15:22:34	\$ / R 12-Jun-09	Currency Future	1	1,000	85	85,000	8.5000	(722,500.00)	Member	Sell
15:22:34	\$ / R 12-Jun-09	Currency Future	1	1,000	85	85,000	8.5000	722,500.00	Client	Buy
15:23:14	\$ / R 12-Jun-09	Currency Future	1	1,000	85	85,000	8.5000	(722,500.00)	Member	Sell
15:23:14	\$ / R 12-Jun-09	Currency Future	1	1,000	85	85,000	8.5000	722,500.00	Client	Buy
15:24:04	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	8.4500	25,350,000.00	Client	Buy
15:24:04	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	8.4500	(25,350,000.00)	Member	Sell
<b>Total for \$ / R Currency Future</b>			<b>35</b>		<b>14,572</b>	<b>14,572,000</b>		<b>123,196,955.20</b>		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:32:57	£ / R 14-Sep-09	Currency Future	1	1,000	124	124,000	12.9031	1,599,984.40	Member	Buy
14:18:59	£ / R 14-Sep-09	Currency Future	1	1,000	124	124,000	12.9031	(1,599,984.40)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>124</b>	<b>124,000</b>		<b>1,599,984.40</b>		
09:17:46	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.6550	58,275.00	Sub-Account	Buy
09:17:46	€ / R 14-Dec-09	Currency Future	1	1,000	5	5,000	11.6550	(58,275.00)	Client	Sell
09:32:21	€ / R 14-Sep-09	Currency Future	1	1,000	421	421,000	11.4965	4,840,026.50	Member	Buy
09:58:31	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	11.4020	(228,040.00)	Sub-Account	Sell
09:58:31	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	11.4020	228,040.00	Client	Buy
11:12:15	€ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	11.4221	(34,266.30)	Sub-Account	Sell
11:12:15	€ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	11.4221	34,266.30	Client	Buy
11:12:30	€ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	11.4221	34,266.30	Client	Buy
11:12:30	€ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	11.4221	(34,266.30)	Sub-Account	Sell
12:44:19	€ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	11.4001	11,400.10	Client	Buy
12:44:19	€ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	11.4001	(11,400.10)	Sub-Account	Sell
12:44:19	€ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	11.4000	34,200.00	Client	Buy
12:44:19	€ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	11.4000	(34,200.00)	Sub-Account	Sell
14:19:27	€ / R 14-Sep-09	Currency Future	1	1,000	421	421,000	11.4965	(4,840,026.50)	Client	Sell
16:02:29	€ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	11.6168	(104,551.20)	Sub-Account	Sell
16:02:29	€ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	11.6168	104,551.20	Client	Buy
<b>Total for € / R Currency Future</b>			<b>8</b>		<b>465</b>	<b>465,000</b>		<b>5,345,025.40</b>		
<b>Grand Total for all Instruments</b>			<b>44</b>		<b>15,161</b>	<b>15,161,000</b>		<b>130,141,965.00</b>		