



# Currency Futures Matched Trades

Report for 14/05/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:59:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.6000	(430,000.00)	Sub-Account	Sell
08:59:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.6000	430,000.00	Sub-Account	Buy
09:01:00	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.6100	344,400.00	Member	Buy
09:07:57	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6163	258,489.00	Member	Buy
09:11:20	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6300	(258,900.00)	Client	Sell
09:11:20	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6300	258,900.00	Client	Buy
09:15:24	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6300	(86,300.00)	Client	Sell
09:15:24	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6300	86,300.00	Sub-Account	Buy
09:15:38	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6163	(258,489.00)	Client	Sell
09:18:48	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.6402	432,010.00	Sub-Account	Buy
09:18:48	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.6402	(432,010.00)	Client	Sell
09:21:43	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6566	(86,566.00)	Sub-Account	Sell
09:21:43	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6566	86,566.00	Client	Buy
09:25:01	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.6100	(344,400.00)	Client	Sell
09:30:38	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7977	43,988.50	Client	Buy
09:30:38	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7977	(43,988.50)	Sub-Account	Sell
09:30:40	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	8.6302	604,114.00	Sub-Account	Buy
09:30:40	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	8.6302	(604,114.00)	Client	Sell
09:31:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7975	(43,987.50)	Sub-Account	Sell
09:31:33	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7975	43,987.50	Client	Buy
09:45:54	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6291	(86,291.00)	Sub-Account	Sell
09:45:54	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6291	86,291.00	Client	Buy
09:45:57	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.6270	8,627.00	Client	Buy
09:45:57	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.6270	(8,627.00)	Sub-Account	Sell
09:53:03	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.9183	(8,918.30)	Sub-Account	Sell
09:53:03	\$ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	8.9183	8,918.30	Client	Buy
10:04:33	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6038	258,114.00	Member	Buy
10:13:31	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6038	(258,114.00)	Client	Sell
10:13:47	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.7500	175,000.00	Client	Buy
10:13:47	\$ / R 14-Sep-09	Currency Future	1	1,000	20	20,000	8.7500	(175,000.00)	Sub-Account	Sell
10:15:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5977	(42,988.50)	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
10:15:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.5977	42,988.50	Client	Buy
10:15:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.6000	(43,000.00)	Sub-Account	Sell
10:15:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.6000	43,000.00	Client	Buy
10:21:48	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.5790	428,950.00	Member	Buy
10:39:17	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.7640	131,460.00	Client	Buy
10:39:17	\$ / R 14-Sep-09	Currency Future	1	1,000	15	15,000	8.7640	(131,460.00)	Sub-Account	Sell
10:46:51	\$ / R 12-Jun-09	Currency Future	1	1,000	129	129,000	8.5700	1,105,530.00	Member	Buy
10:46:51	\$ / R 12-Jun-09	Currency Future	1	1,000	129	129,000	8.5700	(1,105,530.00)	Client	Sell
11:49:52	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5990	(8,599,000.00)	Member	Sell
11:49:52	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5990	8,599,000.00	Client	Buy
11:54:17	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.7650	8,765.00	Client	Buy
11:54:17	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	8.7650	(8,765.00)	Sub-Account	Sell
12:07:22	\$ / R 14-Sep-09	Currency Future	1	1,000	61	61,000	8.7317	(532,633.70)	Client	Sell
12:07:22	\$ / R 14-Sep-09	Currency Future	1	1,000	61	61,000	8.7317	532,633.70	Sub-Account	Buy
12:12:44	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.6244	(4,312,200.00)	Member	Sell
12:15:10	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.6244	4,312,200.00	Client	Buy
12:17:58	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.5790	(428,950.00)	Member	Sell
12:20:43	\$ / R 12-Jun-09	Currency Future	1	1,000	24	24,000	8.6100	206,640.00	Client	Buy
12:20:43	\$ / R 12-Jun-09	Currency Future	1	1,000	24	24,000	8.6100	(206,640.00)	Client	Sell
12:21:25	\$ / R 12-Jun-09	Currency Future	1	1,000	46	46,000	8.6100	(396,060.00)	Client	Sell
12:21:25	\$ / R 12-Jun-09	Currency Future	1	1,000	46	46,000	8.6100	396,060.00	Sub-Account	Buy
12:25:45	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.6148	60,303.60	Sub-Account	Buy
12:25:45	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.6148	(60,303.60)	Client	Sell
12:25:57	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.6200	(60,340.00)	Client	Sell
12:25:57	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.6200	60,340.00	Sub-Account	Buy
12:29:38	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6450	259,350.00	Sub-Account	Buy
12:29:38	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6450	(259,350.00)	Client	Sell
12:30:00	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6500	259,500.00	Member	Buy
12:30:19	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7792	(43,896.00)	Client	Sell
12:30:19	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7792	43,896.00	Sub-Account	Buy
12:33:08	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6500	(259,500.00)	Client	Sell
12:33:46	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7792	43,896.00	Client	Buy
12:33:46	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7792	(43,896.00)	Client	Sell
12:54:16	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.6537	(216,342.50)	Sub-Account	Sell
12:54:16	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.6537	216,342.50	Client	Buy
13:08:41	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.4466	(4,223,300.00)	Member	Sell
13:18:27	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.4466	4,223,300.00	Client	Buy
13:44:03	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.6710	(17,342,000.00)	Member	Sell
13:44:51	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	8.6710	17,342,000.00	Client	Buy
13:46:28	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.7819	26,345.70	Sub-Account	Buy
13:46:28	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.7819	(26,345.70)	Client	Sell
13:48:45	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	8.6415	1,728,300.00	Member	Buy
13:50:17	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.6687	(130,030.50)	Sub-Account	Sell
13:50:17	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.6687	130,030.50	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
13:50:22	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	8.6415	(1,728,300.00)	Member	Sell
14:06:36	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.6400	25,920.00	Client	Buy
14:06:36	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.6400	(25,920.00)	Sub-Account	Sell
14:07:22	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.6388	17,277.60	Sub-Account	Buy
14:07:22	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.6388	(17,277.60)	Sub-Account	Sell
14:10:14	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.7936	(26,380.80)	Client	Sell
14:10:14	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.7936	26,380.80	Sub-Account	Buy
14:22:28	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.8186	26,455.80	Sub-Account	Buy
14:22:28	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.8186	(26,455.80)	Client	Sell
14:23:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.6838	(43,419.00)	Client	Sell
14:23:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.6838	43,419.00	Sub-Account	Buy
14:36:36	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.6940	(8,694,000.00)	Member	Sell
14:37:20	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.6606	43,303.00	Member	Buy
14:40:14	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.6606	(43,303.00)	Client	Sell
14:41:30	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.6530	216,325.00	Member	Buy
14:42:01	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.6530	(216,325.00)	Client	Sell
14:42:34	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.6940	8,694,000.00	Client	Buy
14:44:58	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.6614	(866,140.00)	Member	Sell
14:46:51	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.6614	866,140.00	Client	Buy
14:47:26	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.6438	2,160,950.00	Sub-Account	Buy
14:47:26	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.6438	(2,160,950.00)	Client	Sell
15:04:22	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6550	86,550.00	Sub-Account	Buy
15:04:22	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.6550	432,750.00	Sub-Account	Buy
15:04:22	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.6550	(432,750.00)	Client	Sell
15:04:22	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.6550	(86,550.00)	Client	Sell
15:05:02	\$ / R 12-Jun-09	Currency Future	1	1,000	60	60,000	8.6600	519,600.00	Member	Buy
15:06:06	\$ / R 12-Jun-09	Currency Future	1	1,000	60	60,000	8.6600	(519,600.00)	Member	Sell
15:11:58	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6802	260,406.00	Client	Buy
15:11:58	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.6802	(260,406.00)	Sub-Account	Sell
15:32:26	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7700	(43,850.00)	Sub-Account	Sell
15:32:26	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7700	43,850.00	Client	Buy
15:33:21	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.6125	(34,450.00)	Sub-Account	Sell
15:33:21	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.6100	(25,830.00)	Sub-Account	Sell
15:33:21	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.6125	34,450.00	Client	Buy
15:33:21	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.6100	25,830.00	Client	Buy
15:37:43	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.6000	17,200.00	Client	Buy
15:37:43	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.6000	(17,200.00)	Sub-Account	Sell
15:37:43	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.6000	25,800.00	Client	Buy
15:37:43	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.6000	(25,800.00)	Sub-Account	Sell
15:48:50	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.6059	(25,817.70)	Client	Sell
15:48:50	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.6059	25,817.70	Sub-Account	Buy
16:17:20	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7520	(43,760.00)	Member	Sell
16:17:45	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.7890	(1,757,800.00)	Member	Sell
16:19:06	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.7890	1,757,800.00	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
16:19:39	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.7520	43,760.00	Client	Buy
16:21:19	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.6125	51,675.00	Member	Buy
16:21:19	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.6125	(51,675.00)	Client	Sell
16:21:36	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.7525	78,772.50	Member	Buy
16:21:36	\$ / R 14-Sep-09	Currency Future	1	1,000	9	9,000	8.7525	(78,772.50)	Client	Sell
16:47:33	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	8.7700	105,240.00	Sub-Account	Buy
16:47:33	\$ / R 14-Sep-09	Currency Future	1	1,000	12	12,000	8.7700	(105,240.00)	Client	Sell
16:54:08	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	8.6642	77,977.80	Client	Buy
16:54:08	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	8.6642	(77,977.80)	Sub-Account	Sell
<b>Total for \$ / R Currency Future</b>			<b>64</b>		<b>6,832</b>	<b>6,832,000</b>		<b>59,034,187.00</b>		
09:18:08	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.1133	(131,133.00)	Member	Sell
09:34:11	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.1133	131,133.00	Client	Buy
11:49:39	£ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5990	(8,599,000.00)	Client	Sell
11:49:39	£ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.5990	8,599,000.00	Member	Buy
14:19:55	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1500	(13,150.00)	Client	Sell
14:19:55	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1500	13,150.00	Client	Buy
15:47:40	£ / R 12-Jun-09	Currency Future	1	1,000	55	55,000	13.0210	(716,155.00)	Client	Sell
15:47:40	£ / R 12-Jun-09	Currency Future	1	1,000	55	55,000	13.0210	716,155.00	Sub-Account	Buy
16:25:42	£ / R 12-Jun-09	Currency Future	1	1,000	108	108,000	13.0424	1,408,579.20	Member	Buy
16:26:51	£ / R 12-Jun-09	Currency Future	1	1,000	108	108,000	13.0424	(1,408,579.20)	Member	Sell
16:35:08	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.0300	(26,060.00)	Client	Sell
16:35:08	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.0300	26,060.00	Sub-Account	Buy
16:41:44	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.0330	260,660.00	Sub-Account	Buy
16:41:44	£ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	13.0330	(260,660.00)	Client	Sell
16:49:27	£ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	13.0835	392,505.00	Member	Buy
16:49:45	£ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	13.0750	(392,250.00)	Client	Sell
16:49:45	£ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	13.0750	392,250.00	Sub-Account	Buy
16:52:35	£ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	13.0835	(392,505.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>9</b>		<b>1,256</b>	<b>1,256,000</b>		<b>11,939,492.20</b>		
10:15:41	€ / R 14-Dec-09	Currency Future	1	1,000	1,118	1,118,000	12.0319	13,451,664.20	Member	Buy
10:15:53	€ / R 14-Dec-09	Currency Future	1	1,000	1,118	1,118,000	12.0319	13,451,664.20	Member	Buy
10:21:02	€ / R 14-Dec-09	Currency Future	1	1,000	1,118	1,118,000	12.0319	(13,451,664.20)	Client	Sell
10:21:38	€ / R 14-Dec-09	Currency Future	1	1,000	1,118	1,118,000	12.0319	(13,451,664.20)	Client	Sell
10:38:55	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.9223	(11,922.30)	Sub-Account	Sell
10:38:55	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	11.9223	11,922.30	Client	Buy
14:43:01	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.7142	585,710.00	Member	Buy
15:47:04	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	11.6751	350,253.00	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
15:47:04	€ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	11.6751	(350,253.00)	Client	Sell
15:53:18	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.7000	585,000.00	Sub-Account	Buy
15:53:18	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.7000	(585,000.00)	Client	Sell
15:59:18	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	11.7142	(585,710.00)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>6</b>		<b>2,367</b>	<b>2,367,000</b>		<b>28,436,213.70</b>		
<b>Grand Total for all Instruments</b>			<b>79</b>		<b>10,455</b>	<b>10,455,000</b>		<b>99,409,892.90</b>		