



# Currency Futures Matched Trades

Report for 14/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:06:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.1914	(9,191,400.00)	Member	Sell
09:26:39	\$ / R 12-Jun-09	Currency Future	1	1,000	900	900,000	9.1750	8,257,500.00	Member	Buy
09:35:30	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.1757	27,527.10	Client	Buy
09:35:30	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.1757	(27,527.10)	Sub-Account	Sell
09:47:47	\$ / R 12-Jun-09	Currency Future	1	1,000	900	900,000	9.1750	(8,257,500.00)	Client	Sell
09:54:57	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1402	45,701.00	Client	Buy
09:54:57	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1402	(45,701.00)	Sub-Account	Sell
09:59:14	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.1050	(136,575.00)	Client	Sell
09:59:14	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.1050	136,575.00	Sub-Account	Buy
09:59:21	\$ / R 12-Jun-09	Currency Future	1	1,000	430	430,000	9.1357	(3,928,351.00)	Member	Sell
10:01:09	\$ / R 12-Jun-09	Currency Future	1	1,000	430	430,000	9.1357	3,928,351.00	Client	Buy
10:01:10	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1275	(91,275.00)	Member	Sell
10:02:21	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1275	91,275.00	Client	Buy
10:10:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.1914	9,191,400.00	Client	Buy
10:30:36	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.1200	273,600.00	Client	Buy
10:30:36	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.1200	(273,600.00)	Sub-Account	Sell
10:35:14	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.0930	909,300.00	Sub-Account	Buy
10:35:14	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.0930	(909,300.00)	Client	Sell
10:38:13	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.2145	(18,429,000.00)	Member	Sell
10:38:13	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.2145	18,429,000.00	Client	Buy
10:38:54	\$ / R 12-Jun-09	Currency Future	1	1,000	31	31,000	9.1235	282,828.50	Client	Buy
10:38:54	\$ / R 12-Jun-09	Currency Future	1	1,000	31	31,000	9.1235	(282,828.50)	Member	Sell
10:41:08	\$ / R 12-Jun-09	Currency Future	1	1,000	31	31,000	9.1235	282,828.50	Client	Buy
10:41:08	\$ / R 12-Jun-09	Currency Future	1	1,000	31	31,000	9.1235	(282,828.50)	Member	Sell
10:44:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.1295	(18,259.00)	Sub-Account	Sell
10:44:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.1295	18,259.00	Client	Buy
10:47:18	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	9.2808	18,561.60	Client	Buy
10:47:18	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	9.2808	(18,561.60)	Sub-Account	Sell
11:40:09	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	9.4137	141,205.50	Client	Buy
11:40:09	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	9.4137	(141,205.50)	Sub-Account	Sell
11:46:43	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.1350	22,837,500.00	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
11:55:33	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.1303	22,825,750.00	Member	Buy
12:01:58	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.1350	(22,837,500.00)	Client	Sell
12:02:10	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.1303	(22,825,750.00)	Client	Sell
12:06:16	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	9.3670	(28,101.00)	Client	Sell
12:06:16	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	9.3670	28,101.00	Sub-Account	Buy
12:20:56	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1465	(91,465.00)	Sub-Account	Sell
12:20:56	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1465	91,465.00	Client	Buy
12:49:13	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	9.2908	18,581.60	Client	Buy
12:49:13	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	9.2908	(18,581.60)	Sub-Account	Sell
12:52:13	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.2908	9,290.80	Client	Buy
12:52:13	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.2908	(9,290.80)	Sub-Account	Sell
14:12:51	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.1445	(457,225.00)	Sub-Account	Sell
14:12:51	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.1445	457,225.00	Client	Buy
14:41:33	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1600	(91,600.00)	Client	Sell
14:41:33	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1600	91,600.00	Sub-Account	Buy
14:42:34	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.1807	(22,951,750.00)	Member	Sell
14:46:11	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	9.1807	22,951,750.00	Client	Buy
14:53:17	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.1876	(4,593,800.00)	Member	Sell
14:57:23	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.1876	4,593,800.00	Client	Buy
14:59:26	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.1850	(275,550.00)	Sub-Account	Sell
14:59:26	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.1850	275,550.00	Sub-Account	Buy
15:15:17	\$ / R 12-Jun-09	Currency Future	1	1,000	71	71,000	9.1870	652,277.00	Client	Buy
15:15:17	\$ / R 12-Jun-09	Currency Future	1	1,000	71	71,000	9.1870	(652,277.00)	Member	Sell
15:15:27	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.3224	(9,322.40)	Sub-Account	Sell
15:15:27	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.3224	9,322.40	Client	Buy
15:15:48	\$ / R 12-Jun-09	Currency Future	1	1,000	71	71,000	9.1870	652,277.00	Client	Buy
15:15:48	\$ / R 12-Jun-09	Currency Future	1	1,000	71	71,000	9.1870	(652,277.00)	Member	Sell
15:35:16	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.1935	(18,387,000.00)	Member	Sell
15:35:16	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.1935	18,387,000.00	Client	Buy
15:39:11	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.2167	(4,608,350.00)	Member	Sell
15:42:54	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.2167	4,608,350.00	Client	Buy
15:47:33	\$ / R 12-Jun-09	Currency Future	1	1,000	71	71,000	9.2123	654,073.30	Client	Buy
15:47:33	\$ / R 12-Jun-09	Currency Future	1	1,000	71	71,000	9.2123	(654,073.30)	Member	Sell
15:48:34	\$ / R 12-Jun-09	Currency Future	1	1,000	71	71,000	9.2123	(654,073.30)	Member	Sell
15:48:34	\$ / R 12-Jun-09	Currency Future	1	1,000	71	71,000	9.2123	654,073.30	Client	Buy
15:48:35	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.1800	(82,620.00)	Sub-Account	Sell
15:48:35	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.1800	82,620.00	Client	Buy
16:00:35	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1800	9,180.00	Client	Buy
16:00:35	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1800	(9,180.00)	Sub-Account	Sell
16:35:20	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1700	45,850.00	Client	Buy
16:35:20	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1700	(45,850.00)	Sub-Account	Sell
16:39:29	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1430	(45,715.00)	Client	Sell
16:39:29	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.1430	45,715.00	Sub-Account	Buy
16:59:45	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	9.3000	930,000.00	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
16:59:45	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	9.3000	(930,000.00)	Sub-Account	Sell
<b>Total for \$ / R Currency Future</b>			<b>38</b>		<b>15,585</b>	<b>15,585,000</b>		<b>142,945,263.60</b>		
15:51:04	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.6520	68,260.00	Sub-Account	Buy
15:51:04	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.6520	(68,260.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>5</b>	<b>5,000</b>		<b>68,260.00</b>		
<b>Grand Total for all Instruments</b>			<b>39</b>		<b>15,590</b>	<b>15,590,000</b>		<b>143,013,523.60</b>		