



# Currency Futures Matched Trades

Report for 15/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:29:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2280	9,228,000.00	Client	Buy
08:29:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2280	(9,228,000.00)	Member	Sell
08:50:54	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.3112	(1,862,240.00)	Member	Sell
08:51:34	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2913	46,456.50	Member	Buy
08:57:30	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.3227	(9,322.70)	Member	Sell
08:58:45	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2923	9,292,300.00	Member	Buy
09:03:52	\$ / R 12-Jun-09	Currency Future	1	1,000	400	400,000	9.2648	3,705,920.00	Member	Buy
09:05:08	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2655	(18,531.00)	Client	Sell
09:05:08	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2655	18,531.00	Sub-Account	Buy
09:06:02	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2688	46,344.00	Member	Buy
09:13:28	\$ / R 12-Jun-09	Currency Future	1	1,000	400	400,000	9.2648	(3,705,920.00)	Client	Sell
09:13:55	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2913	(46,456.50)	Client	Sell
09:14:13	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2688	(46,344.00)	Client	Sell
09:14:20	\$ / R 12-Jun-09	Currency Future	1	1,000	1,600	1,600,000	9.2950	14,872,000.00	Client	Buy
09:14:20	\$ / R 12-Jun-09	Currency Future	1	1,000	1,600	1,600,000	9.2950	(14,872,000.00)	Member	Sell
09:28:12	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.3112	1,862,240.00	Client	Buy
09:40:02	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	543.1100	543,110,000.00	Member	Buy
09:40:02	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	543.1100	(543,110,000.00)	Client	Sell
09:53:08	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2840	(37,136.00)	Sub-Account	Sell
09:53:08	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2840	37,136.00	Client	Buy
10:28:45	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2923	(9,292,300.00)	Client	Sell
11:01:14	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2720	37,088.00	Client	Buy
11:01:14	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2720	(37,088.00)	Sub-Account	Sell
11:08:38	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	9.2500	74,000.00	Client	Buy
11:08:38	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	9.2500	(74,000.00)	Client	Sell
11:14:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.3227	9,322.70	Member	Buy
11:21:31	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2920	37,168.00	Client	Buy
11:21:31	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2920	(37,168.00)	Sub-Account	Sell
12:08:34	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2950	(9,295.00)	Client	Sell
12:08:34	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2950	9,295.00	Client	Buy
12:41:41	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.1349	9,134,900.00	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
12:42:15	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.1525	9,152,500.00	Member	Buy
12:53:43	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.1349	(9,134,900.00)	Client	Sell
12:54:04	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.1525	(9,152,500.00)	Client	Sell
13:37:50	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2900	(92,900.00)	Client	Sell
13:37:50	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2900	92,900.00	Sub-Account	Buy
13:37:58	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2950	92,950.00	Client	Buy
13:37:58	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2950	(92,950.00)	Client	Sell
13:41:12	\$ / R 12-Jun-09	Currency Future	1	1,000	19	19,000	9.2950	(176,605.00)	Client	Sell
13:41:12	\$ / R 12-Jun-09	Currency Future	1	1,000	19	19,000	9.2950	176,605.00	Sub-Account	Buy
13:42:02	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.3000	(930,000.00)	Client	Sell
13:42:02	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.3000	930,000.00	Sub-Account	Buy
13:42:02	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.3000	(465,000.00)	Client	Sell
13:42:02	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.3000	465,000.00	Sub-Account	Buy
14:06:44	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.3300	(18,660.00)	Client	Sell
14:06:44	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.3300	18,660.00	Sub-Account	Buy
14:10:37	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	9.3300	(74,640.00)	Client	Sell
14:10:37	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	9.3300	74,640.00	Sub-Account	Buy
14:44:54	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	9.3015	111,618.00	Client	Buy
14:44:54	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	9.3015	(111,618.00)	Sub-Account	Sell
14:48:08	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2900	37,160.00	Sub-Account	Buy
14:48:08	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2900	(37,160.00)	Client	Sell
15:13:00	\$ / R 12-Jun-09	Currency Future	1	1,000	400	400,000	9.2907	(3,716,280.00)	Member	Sell
15:16:37	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.2900	(55,740.00)	Client	Sell
15:16:37	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2900	(18,580.00)	Client	Sell
15:16:37	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2900	18,580.00	Sub-Account	Buy
15:16:37	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.2900	55,740.00	Sub-Account	Buy
15:33:20	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	9.3100	(74,480.00)	Sub-Account	Sell
15:33:20	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	9.3100	74,480.00	Sub-Account	Buy
15:46:18	\$ / R 12-Jun-09	Currency Future	1	1,000	400	400,000	9.2907	3,716,280.00	Client	Buy
15:48:33	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2535	18,507.00	Member	Buy
15:50:49	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2535	(18,507.00)	Member	Sell
15:56:55	\$ / R 12-Jun-09	Currency Future	1	1,000	58	58,000	9.2830	(538,414.00)	Member	Sell
15:56:55	\$ / R 12-Jun-09	Currency Future	1	1,000	58	58,000	9.2830	538,414.00	Client	Buy
15:57:18	\$ / R 12-Jun-09	Currency Future	1	1,000	58	58,000	9.2830	(538,414.00)	Member	Sell
15:57:18	\$ / R 12-Jun-09	Currency Future	1	1,000	58	58,000	9.2830	538,414.00	Client	Buy
16:47:04	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.3002	(279,006.00)	Sub-Account	Sell
16:47:04	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.3002	279,006.00	Client	Buy
16:47:04	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2950	(46,475.00)	Sub-Account	Sell
16:47:04	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2950	46,475.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>35</b>		<b>8,018</b>	<b>8,018,000</b>		<b>607,958,630.20</b>		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:23:59	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.8400	(692,000.00)	Client	Sell
11:23:59	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	13.8400	692,000.00	Sub-Account	Buy
12:37:34	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.8825	(1,388,250.00)	Sub-Account	Sell
12:37:34	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.8825	1,388,250.00	Sub-Account	Buy
13:17:04	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.8881	69,440.50	Sub-Account	Buy
13:17:04	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.8881	(69,440.50)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>3</b>		<b>155</b>	<b>155,000</b>		<b>2,149,690.50</b>		
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09:13:53	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.2400	(122,400.00)	Client	Sell
09:13:53	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.2400	122,400.00	Sub-Account	Buy
12:25:23	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	12.5166	(12,516.60)	Sub-Account	Sell
12:25:23	€ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	12.5166	12,516.60	Client	Buy
<b>Total for € / R Currency Future</b>			<b>2</b>		<b>11</b>	<b>11,000</b>		<b>134,916.60</b>		
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<b>Grand Total for all Instruments</b>			<b>40</b>		<b>8,184</b>	<b>8,184,000</b>		<b>610,243,237.30</b>		