



# Currency Futures Matched Trades

Report for 23/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:55:11	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.1029	1,820,580.00	Member	Buy
08:56:00	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.1164	455,820.00	Member	Buy
09:15:32	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9839	(17,967.80)	Sub-Account	Sell
09:15:32	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9839	17,967.80	Client	Buy
09:15:37	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.9839	(35,935.60)	Sub-Account	Sell
09:15:37	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	8.9839	35,935.60	Client	Buy
09:18:43	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.9745	(26,923.50)	Client	Sell
09:18:43	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	8.9745	26,923.50	Client	Buy
09:18:43	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	8.9700	107,640.00	Client	Buy
09:18:43	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	8.9700	(107,640.00)	Client	Sell
09:19:34	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.1490	9,149,000.00	Member	Buy
09:19:44	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.1029	(1,820,580.00)	Client	Sell
09:20:02	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9800	89,800.00	Client	Buy
09:20:02	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9800	(89,800.00)	Client	Sell
09:21:31	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9700	(89,700.00)	Client	Sell
09:21:31	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9700	89,700.00	Client	Buy
09:21:32	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	8.9700	(71,760.00)	Client	Sell
09:21:32	\$ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	8.9700	71,760.00	Client	Buy
09:22:06	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9647	(89,647.00)	Client	Sell
09:22:06	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9647	89,647.00	Sub-Account	Buy
09:22:06	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.9792	8,979,200.00	Member	Buy
09:25:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.9647	44,823.50	Sub-Account	Buy
09:25:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.9647	(44,823.50)	Client	Sell
09:28:40	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.9700	(62,790.00)	Client	Sell
09:28:40	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	8.9700	62,790.00	Sub-Account	Buy
09:38:29	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.0064	(18,012.80)	Sub-Account	Sell
09:38:29	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.0064	18,012.80	Client	Buy
09:46:57	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.1164	(455,820.00)	Client	Sell
09:49:05	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.1490	(9,149,000.00)	Client	Sell
09:49:22	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	8.9792	(8,979,200.00)	Client	Sell
09:52:29	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9800	89,800.00	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
09:52:29	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9800	(89,800.00)	Client	Sell
10:18:16	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	(45,000.00)	Client	Sell
10:18:16	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	45,000.00	Client	Buy
10:20:23	\$ / R 12-Jun-09	Currency Future	1	1,000	55	55,000	9.0230	(496,265.00)	Sub-Account	Sell
10:20:23	\$ / R 12-Jun-09	Currency Future	1	1,000	45	45,000	9.0000	(405,000.00)	Client	Sell
10:20:23	\$ / R 12-Jun-09	Currency Future	1	1,000	55	55,000	9.0230	496,265.00	Sub-Account	Buy
10:20:23	\$ / R 12-Jun-09	Currency Future	1	1,000	45	45,000	9.0000	405,000.00	Sub-Account	Buy
10:36:23	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	9.2677	1,853,540.00	Sub-Account	Buy
10:36:23	\$ / R 14-Dec-09	Currency Future	1	1,000	200	200,000	9.2677	(1,853,540.00)	Sub-Account	Sell
10:37:52	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.0192	(450,960.00)	Member	Sell
10:46:46	\$ / R 12-Jun-09	Currency Future	1	1,000	211	211,000	8.9900	1,896,890.00	Member	Buy
10:46:46	\$ / R 12-Jun-09	Currency Future	1	1,000	211	211,000	8.9900	(1,896,890.00)	Client	Sell
10:47:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	(45,000.00)	Client	Sell
10:47:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	45,000.00	Client	Buy
11:13:06	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.0545	(27,163.50)	Client	Sell
11:13:06	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.0545	27,163.50	Sub-Account	Buy
11:13:16	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.1989	(9,198.90)	Sub-Account	Sell
11:13:16	\$ / R 14-Sep-09	Currency Future	1	1,000	1	1,000	9.1989	9,198.90	Sub-Account	Buy
11:25:22	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0545	(45,272.50)	Client	Sell
11:25:22	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0545	45,272.50	Client	Buy
11:26:00	\$ / R 12-Jun-09	Currency Future	1	1,000	108	108,000	9.0649	979,009.20	Client	Buy
11:26:00	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.0545	18,109.00	Client	Buy
11:26:00	\$ / R 12-Jun-09	Currency Future	1	1,000	108	108,000	9.0649	(979,009.20)	Sub-Account	Sell
11:26:00	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.0545	(18,109.00)	Client	Sell
11:45:54	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.0391	(36,156.40)	Sub-Account	Sell
11:45:54	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.0391	36,156.40	Client	Buy
11:49:14	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.0247	(451,235.00)	Member	Sell
11:58:15	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.0192	450,960.00	Client	Buy
11:58:28	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.0247	451,235.00	Client	Buy
12:02:37	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.0470	(9,047,000.00)	Member	Sell
12:02:37	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.0470	9,047,000.00	Client	Buy
13:20:24	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.0170	63,119.00	Client	Buy
13:20:24	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.0170	(63,119.00)	Sub-Account	Sell
13:20:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0150	45,075.00	Client	Buy
13:20:42	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0150	(45,075.00)	Client	Sell
13:25:29	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.0040	(63,028.00)	Member	Sell
13:33:09	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	9.0040	63,028.00	Member	Buy
13:38:24	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0050	(90,050.00)	Sub-Account	Sell
13:38:24	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0050	90,050.00	Client	Buy
13:50:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	45,000.00	Client	Buy
13:50:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	(45,000.00)	Client	Sell
13:50:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	45,000.00	Client	Buy
13:50:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	(45,000.00)	Client	Sell
13:50:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	45,000.00	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
13:50:17	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0000	(45,000.00)	Client	Sell
14:02:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0191	(90,191.00)	Sub-Account	Sell
14:02:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0191	90,191.00	Client	Buy
15:09:28	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.0361	(18,072.20)	Sub-Account	Sell
15:09:28	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.0361	18,072.20	Client	Buy
15:28:30	\$ / R 12-Jun-09	Currency Future	1	1,000	506	506,000	9.0324	(4,570,394.40)	Member	Sell
15:28:53	\$ / R 12-Jun-09	Currency Future	1	1,000	506	506,000	9.0324	4,570,394.40	Client	Buy
15:32:08	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0391	(90,391.00)	Sub-Account	Sell
15:32:08	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.0391	90,391.00	Client	Buy
16:07:59	\$ / R 12-Jun-09	Currency Future	1	1,000	300	300,000	9.0700	(2,721,000.00)	Sub-Account	Sell
16:07:59	\$ / R 12-Jun-09	Currency Future	1	1,000	300	300,000	9.0700	2,721,000.00	Client	Buy
16:19:01	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	9.1849	(128,588.60)	Client	Sell
16:19:01	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	9.1849	128,588.60	Sub-Account	Buy
16:34:54	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1587	(91,587.00)	Client	Sell
16:34:54	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1587	91,587.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>45</b>		<b>4,973</b>	<b>4,973,000</b>		<b>45,061,695.90</b>		
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08:46:41	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	13.1468	3,286,700.00	Client	Buy
08:46:41	£ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	13.1468	(3,286,700.00)	Member	Sell
09:19:59	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.0671	(65,335.50)	Client	Sell
09:19:59	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.0671	65,335.50	Sub-Account	Buy
10:51:53	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.1000	65,500.00	Sub-Account	Buy
10:51:53	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.1000	(65,500.00)	Client	Sell
12:24:50	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.0921	65,460.50	Sub-Account	Buy
12:24:50	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.0921	(65,460.50)	Client	Sell
13:08:16	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.1060	(26,212.00)	Client	Sell
13:08:16	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.1060	26,212.00	Client	Buy
13:21:32	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.1060	(39,318.00)	Sub-Account	Sell
13:21:32	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.1060	39,318.00	Client	Buy
13:22:57	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.1000	(26,200.00)	Sub-Account	Sell
13:22:57	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	13.1000	26,200.00	Client	Buy
13:22:57	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.2875	(66,437.50)	Sub-Account	Sell
13:22:57	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.2875	66,437.50	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>8</b>		<b>277</b>	<b>277,000</b>		<b>3,641,163.50</b>		
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09:15:34	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	11.7053	23,410.60	Client	Buy
09:15:34	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	11.7053	(23,410.60)	Sub-Account	Sell
09:15:40	€ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	11.7053	81,937.10	Client	Buy
09:15:40	€ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	11.7053	(81,937.10)	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
09:15:45	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	11.6637	174,955.50	Sub-Account	Buy
09:15:45	€ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	11.6637	(174,955.50)	Client	Sell
09:20:17	€ / R 14-Dec-09	Currency Future	1	1,000	19	19,000	11.9846	227,707.40	Sub-Account	Buy
09:20:17	€ / R 14-Dec-09	Currency Future	1	1,000	19	19,000	11.9846	(227,707.40)	Client	Sell
09:21:34	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.6695	(1,166,950.00)	Client	Sell
09:21:34	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	11.6695	1,166,950.00	Sub-Account	Buy
09:29:23	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	11.6709	233,418.00	Sub-Account	Buy
09:29:23	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	11.6709	(233,418.00)	Client	Sell
10:38:52	€ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	11.7000	(128,700.00)	Client	Sell
10:38:52	€ / R 12-Jun-09	Currency Future	1	1,000	11	11,000	11.7000	128,700.00	Sub-Account	Buy
10:58:36	€ / R 12-Jun-09	Currency Future	1	1,000	253	253,000	11.8707	3,003,287.10	Client	Buy
10:58:36	€ / R 12-Jun-09	Currency Future	1	1,000	253	253,000	11.8707	(3,003,287.10)	Member	Sell
12:44:44	€ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	11.9847	(2,996,175.00)	Member	Sell
12:47:18	€ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	11.9847	2,996,175.00	Client	Buy
12:57:59	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	11.8000	23,600.00	Client	Buy
12:57:59	€ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	11.8000	(23,600.00)	Sub-Account	Sell
13:41:43	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.7748	58,874.00	Client	Buy
13:41:43	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	11.7748	(58,874.00)	Sub-Account	Sell
16:37:39	€ / R 12-Jun-09	Currency Future	1	1,000	61	61,000	12.0674	(736,111.40)	Client	Sell
16:37:39	€ / R 12-Jun-09	Currency Future	1	1,000	61	61,000	12.0674	736,111.40	Client	Buy
<b>Total for € / R Currency Future</b>			<b>12</b>		<b>745</b>	<b>745,000</b>		<b>8,855,126.10</b>		
<b>Grand Total for all Instruments</b>			<b>65</b>		<b>5,995</b>	<b>5,995,000</b>		<b>57,557,985.50</b>		