



# Currency Futures Matched Trades

Report for 21/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:05:17	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.2145	(276,435.00)	Sub-Account	Sell
09:05:17	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.2145	276,435.00	Sub-Account	Buy
09:19:50	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2600	(9,260.00)	Sub-Account	Sell
09:19:50	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2600	9,260.00	Client	Buy
09:43:13	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.2200	138,300.00	Client	Buy
09:43:13	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.2200	(138,300.00)	Sub-Account	Sell
09:49:17	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2115	(9,211,500.00)	Member	Sell
09:59:15	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2100	27,630.00	Client	Buy
09:59:15	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2100	(27,630.00)	Sub-Account	Sell
09:59:29	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2045	(27,613.50)	Sub-Account	Sell
09:59:29	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.2045	27,613.50	Client	Buy
10:07:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.2115	9,211,500.00	Client	Buy
10:39:57	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.1845	18,369.00	Sub-Account	Buy
10:39:57	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.1845	(18,369.00)	Sub-Account	Sell
11:05:54	\$ / R 12-Jun-09	Currency Future	1	1,000	159	159,000	9.1800	1,459,620.00	Member	Buy
11:05:54	\$ / R 12-Jun-09	Currency Future	1	1,000	159	159,000	9.1800	(1,459,620.00)	Client	Sell
11:38:02	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1968	(9,196.80)	Client	Sell
11:38:02	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.1968	9,196.80	Sub-Account	Buy
11:43:47	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.1968	(82,771.20)	Client	Sell
11:43:47	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.1968	82,771.20	Sub-Account	Buy
11:54:15	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2118	9,211.80	Client	Buy
11:54:15	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.2118	(9,211.80)	Client	Sell
12:35:19	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.2044	55,226.40	Sub-Account	Buy
12:35:19	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.2045	(1,840,900.00)	Client	Sell
12:35:19	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.2044	(55,226.40)	Client	Sell
12:35:19	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.2045	1,840,900.00	Sub-Account	Buy
12:46:26	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2117	46,058.50	Sub-Account	Buy
12:46:26	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2117	(46,058.50)	Client	Sell
12:48:37	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.2070	184,140.00	Sub-Account	Buy
12:48:37	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.2070	(184,140.00)	Client	Sell
12:52:19	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.2118	82,906.20	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
12:52:19	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	9.2118	(82,906.20)	Client	Sell
12:52:44	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2158	(92,158.00)	Client	Sell
12:52:44	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2158	92,158.00	Sub-Account	Buy
12:52:57	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.3500	(467,500.00)	Client	Sell
12:52:57	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	9.3500	467,500.00	Sub-Account	Buy
13:00:16	\$ / R 12-Jun-09	Currency Future	1	1,000	143	143,000	9.2000	(1,315,600.00)	Member	Sell
13:00:16	\$ / R 12-Jun-09	Currency Future	1	1,000	143	143,000	9.2000	1,315,600.00	Client	Buy
13:11:21	\$ / R 12-Jun-09	Currency Future	1	1,000	143	143,000	9.2000	1,315,600.00	Client	Buy
13:11:21	\$ / R 12-Jun-09	Currency Future	1	1,000	143	143,000	9.2000	(1,315,600.00)	Member	Sell
13:13:28	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.0820	(18,164,000.00)	Member	Sell
13:13:28	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.0820	18,164,000.00	Client	Buy
13:28:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2200	(92,200.00)	Sub-Account	Sell
13:28:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2200	92,200.00	Client	Buy
14:15:23	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2495	(46,247.50)	Client	Sell
14:15:23	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.2495	46,247.50	Client	Buy
14:15:53	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.2500	138,750.00	Client	Buy
14:15:53	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.2500	(138,750.00)	Client	Sell
14:33:01	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2500	18,500.00	Client	Buy
14:33:01	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.2500	231,250.00	Client	Buy
14:33:01	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.2500	(231,250.00)	Client	Sell
14:33:01	\$ / R 12-Jun-09	Currency Future	1	1,000	73	73,000	9.2638	(676,257.40)	Sub-Account	Sell
14:33:01	\$ / R 12-Jun-09	Currency Future	1	1,000	73	73,000	9.2638	676,257.40	Client	Buy
14:33:01	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2500	(18,500.00)	Client	Sell
14:59:59	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2350	36,940.00	Client	Buy
14:59:59	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2350	(36,940.00)	Sub-Account	Sell
15:37:12	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2150	36,860.00	Client	Buy
15:37:12	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	9.2150	(36,860.00)	Client	Sell
16:01:09	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2465	(92,465.00)	Member	Sell
16:01:20	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.2465	92,465.00	Member	Buy
16:10:05	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1747	(91,747.00)	Client	Sell
16:10:05	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.1747	91,747.00	Sub-Account	Buy
16:32:26	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.2212	(4,610,600.00)	Member	Sell
16:36:24	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2180	(18,436.00)	Member	Sell
16:37:07	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.2180	18,436.00	Member	Buy
16:42:14	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.2212	4,610,600.00	Client	Buy
16:51:36	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	9.1911	(13,786,650.00)	Member	Sell
16:53:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	9.1911	13,786,650.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>34</b>		<b>5,970</b>	<b>5,970,000</b>		<b>54,710,899.30</b>		
10:41:01	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.3399	1,333,990.00	Member	Buy
14:21:31	£ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	13.4400	(107,520.00)	Client	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
14:21:31	£ / R 12-Jun-09	Currency Future	1	1,000	8	8,000	13.4400	107,520.00	Sub-Account	Buy
14:29:35	£ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.3399	(1,333,990.00)	Client	Sell
15:07:18	£ / R 14-Dec-09	Currency Future	1	1,000	361	361,000	13.8529	(5,000,896.90)	Member	Sell
16:26:37	£ / R 14-Dec-09	Currency Future	1	1,000	361	361,000	13.8529	5,000,896.90	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>3</b>		<b>469</b>	<b>469,000</b>		<b>6,442,406.90</b>		
09:18:05	€ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	12.1225	(12,122,500.00)	Member	Sell
09:30:31	€ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	12.1225	12,122,500.00	Client	Buy
15:06:20	€ / R 14-Dec-09	Currency Future	1	1,000	408	408,000	12.2666	(5,004,772.80)	Member	Sell
16:26:52	€ / R 14-Dec-09	Currency Future	1	1,000	408	408,000	12.2666	5,004,772.80	Client	Buy
16:57:28	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.9100	(119,100.00)	Sub-Account	Sell
16:57:28	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.9100	119,100.00	Client	Buy
16:58:36	€ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	12.0720	48,288.00	Client	Buy
16:58:36	€ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	12.0720	(48,288.00)	Sub-Account	Sell
<b>Total for € / R Currency Future</b>			<b>4</b>		<b>1,422</b>	<b>1,422,000</b>		<b>17,294,660.80</b>		
09:19:31	ZAAD 12-Jun-09	Currency Future	1	1,000	35	35,000	6.4470	225,645.00	Sub-Account	Buy
09:19:31	ZAAD 12-Jun-09	Currency Future	1	1,000	35	35,000	6.4470	(225,645.00)	Sub-Account	Sell
09:19:42	ZAAD 14-Sep-09	Currency Future	1	1,000	105	105,000	6.5100	(683,550.00)	Sub-Account	Sell
09:19:42	ZAAD 14-Sep-09	Currency Future	1	1,000	105	105,000	6.5100	683,550.00	Sub-Account	Buy
<b>Total for ZAAD Currency Future</b>			<b>2</b>		<b>140</b>	<b>140,000</b>		<b>909,195.00</b>		
<b>Grand Total for all Instruments</b>			<b>43</b>		<b>8,001</b>	<b>8,001,000</b>		<b>79,357,162.00</b>		