



# Currency Futures Matched Trades

Report for 24/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:08:18	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.0108	(27,032.40)	Sub-Account	Sell
09:08:18	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.0108	27,032.40	Client	Buy
09:08:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.0000	9,000.00	Client	Buy
09:08:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.0000	(9,000.00)	Sub-Account	Sell
09:30:54	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9650	89,650.00	Client	Buy
09:30:54	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9650	(89,650.00)	Client	Sell
09:34:22	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9650	17,930.00	Client	Buy
09:34:22	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9650	(17,930.00)	Sub-Account	Sell
09:55:58	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.0018	(9,001.80)	Sub-Account	Sell
09:55:58	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.0018	9,001.80	Client	Buy
09:58:39	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0117	45,058.50	Sub-Account	Buy
09:58:39	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.0117	(45,058.50)	Sub-Account	Sell
10:08:00	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9868	898,680.00	Client	Buy
10:08:00	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9868	(898,680.00)	Sub-Account	Sell
10:08:14	\$ / R 12-Jun-09	Currency Future	1	1,000	78	78,000	8.9575	698,685.00	Member	Buy
10:08:14	\$ / R 12-Jun-09	Currency Future	1	1,000	78	78,000	8.9575	(698,685.00)	Client	Sell
10:20:23	\$ / R 14-Dec-09	Currency Future	1	1,000	54	54,000	9.2389	(498,900.60)	Sub-Account	Sell
10:20:23	\$ / R 14-Dec-09	Currency Future	1	1,000	54	54,000	9.2389	498,900.60	Client	Buy
10:24:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.9650	8,965.00	Client	Buy
10:24:59	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9558	(89,558.00)	Sub-Account	Sell
10:24:59	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	8.9650	(8,965.00)	Sub-Account	Sell
10:24:59	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9558	89,558.00	Client	Buy
10:28:11	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.9373	446,865.00	Client	Buy
10:28:11	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.9373	(446,865.00)	Sub-Account	Sell
10:28:18	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9318	89,318.00	Client	Buy
10:28:18	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9318	(89,318.00)	Client	Sell
10:28:23	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9318	89,318.00	Client	Buy
10:28:23	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9318	(89,318.00)	Sub-Account	Sell
10:28:35	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.9301	(223,252.50)	Sub-Account	Sell
10:28:35	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.9301	223,252.50	Client	Buy
10:33:51	\$ / R 12-Jun-09	Currency Future	1	1,000	12,000	12,000,000	8.8898	106,677,600.00	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
10:33:59	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.9000	(267,000.00)	Client	Sell
10:33:59	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	8.9000	267,000.00	Sub-Account	Buy
10:33:59	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.9000	178,000.00	Sub-Account	Buy
10:33:59	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.9000	(178,000.00)	Client	Sell
10:34:22	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.8986	(17,797.20)	Client	Sell
10:34:22	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.8986	17,797.20	Sub-Account	Buy
10:34:29	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.9000	53,400.00	Sub-Account	Buy
10:34:29	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	8.9000	(53,400.00)	Client	Sell
10:36:30	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.9036	44,518.00	Sub-Account	Buy
10:36:30	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.9036	(44,518.00)	Client	Sell
10:39:37	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9073	890,730.00	Member	Buy
10:42:55	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	8.9073	(890,730.00)	Client	Sell
10:46:21	\$ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	9.1964	(64,374.80)	Sub-Account	Sell
10:46:21	\$ / R 14-Dec-09	Currency Future	1	1,000	7	7,000	9.1964	64,374.80	Client	Buy
10:56:45	\$ / R 12-Jun-09	Currency Future	1	1,000	12,000	12,000,000	8.8898	(106,677,600.00)	Client	Sell
11:07:44	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	9.0762	127,066.80	Client	Buy
11:07:44	\$ / R 14-Sep-09	Currency Future	1	1,000	14	14,000	9.0762	(127,066.80)	Sub-Account	Sell
11:11:59	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.9381	(223,452.50)	Member	Sell
11:21:16	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.9421	(4,471,050.00)	Member	Sell
11:31:55	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	8.9381	223,452.50	Client	Buy
11:36:12	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	8.9421	4,471,050.00	Client	Buy
12:30:10	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	8.9600	26,880,000.00	Member	Buy
12:42:59	\$ / R 12-Jun-09	Currency Future	1	1,000	3,000	3,000,000	8.9600	(26,880,000.00)	Client	Sell
12:50:06	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.9500	134,250.00	Client	Buy
12:50:06	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	8.9500	(134,250.00)	Sub-Account	Sell
12:52:16	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.9648	(358,592.00)	Sub-Account	Sell
12:52:16	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	8.9648	358,592.00	Client	Buy
13:07:49	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.9500	(179,000.00)	Sub-Account	Sell
13:07:49	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.9500	179,000.00	Client	Buy
13:08:11	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.9420	(178,840.00)	Sub-Account	Sell
13:08:11	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.9420	178,840.00	Sub-Account	Buy
13:08:19	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.9365	(178,730.00)	Member	Sell
13:09:58	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	8.9365	178,730.00	Member	Buy
14:55:50	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.0430	9,043,000.00	Client	Buy
14:55:50	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.0430	(9,043,000.00)	Member	Sell
15:21:18	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9400	(17,880.00)	Sub-Account	Sell
15:21:18	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9400	17,880.00	Client	Buy
15:27:30	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.9550	(447,750.00)	Member	Sell
15:30:24	\$ / R 12-Jun-09	Currency Future	1	1,000	60	60,000	8.9530	(537,180.00)	Sub-Account	Sell
15:30:24	\$ / R 12-Jun-09	Currency Future	1	1,000	60	60,000	8.9530	537,180.00	Client	Buy
15:32:56	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	8.9550	447,750.00	Client	Buy
16:35:13	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.9300	44,650.00	Client	Buy
16:35:13	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	8.9300	(44,650.00)	Client	Sell
16:47:05	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9500	(89,500.00)	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
16:47:05	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9500	89,500.00	Client	Buy
16:49:26	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9460	(17,892.00)	Sub-Account	Sell
16:49:26	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9460	17,892.00	Sub-Account	Buy
16:49:27	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9415	17,883.00	Client	Buy
16:49:27	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	8.9415	(17,883.00)	Sub-Account	Sell
16:51:34	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.9131	2,228,275.00	Member	Buy
16:57:54	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9520	89,520.00	Client	Buy
16:57:58	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	8.9520	(89,520.00)	Member	Sell
16:59:51	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	8.9131	(2,228,275.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>42</b>		<b>17,575</b>	<b>17,575,000</b>		<b>156,699,146.10</b>		
11:20:50	£ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	13.0926	(6,546,300.00)	Member	Sell
11:29:02	£ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	13.0926	6,546,300.00	Client	Buy
12:15:25	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1815	13,181.50	Member	Buy
12:20:21	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1815	(13,181.50)	Member	Sell
14:33:46	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1280	(13,128.00)	Member	Sell
14:34:29	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	13.1280	13,128.00	Member	Buy
15:30:23	£ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	13.3901	401,703.00	Client	Buy
15:30:23	£ / R 14-Sep-09	Currency Future	1	1,000	30	30,000	13.3901	(401,703.00)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>4</b>		<b>532</b>	<b>532,000</b>		<b>6,974,312.50</b>		
11:20:59	€ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	11.8442	(17,766,300.00)	Member	Sell
11:30:48	€ / R 12-Jun-09	Currency Future	1	1,000	1,500	1,500,000	11.8442	17,766,300.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>1</b>		<b>1,500</b>	<b>1,500,000</b>		<b>17,766,300.00</b>		
<b>Grand Total for all Instruments</b>			<b>47</b>		<b>19,607</b>	<b>19,607,000</b>		<b>181,439,758.60</b>		