



# Currency Futures Matched Trades

Report for 17/06/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:51:44	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1196	(2,029,900.00)	Member	Sell
09:17:54	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1537	8,153,700.00	Member	Buy
09:41:16	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.1537	(8,153,700.00)	Client	Sell
10:08:30	\$ / R 14-Sep-09	Currency Future	1	1,000	250	250,000	8.1196	2,029,900.00	Client	Buy
10:32:17	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.1540	1,630,800.00	Member	Buy
10:47:08	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	8.1540	(1,630,800.00)	Client	Sell
11:54:37	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2221	16,444.20	Client	Buy
11:54:37	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2221	(16,444.20)	Sub-Account	Sell
11:54:46	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2221	(16,444.20)	Sub-Account	Sell
11:54:46	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2221	16,444.20	Client	Buy
12:09:44	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2320	(823,200.00)	Sub-Account	Sell
12:09:44	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	8.2320	823,200.00	Client	Buy
12:19:22	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2195	(16,439.00)	Sub-Account	Sell
12:19:22	\$ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	8.2195	16,439.00	Client	Buy
12:36:57	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2160	(8,216,000.00)	Member	Sell
12:39:37	\$ / R 14-Sep-09	Currency Future	1	1,000	1,000	1,000,000	8.2160	8,216,000.00	Client	Buy
13:21:35	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.1900	(24,570.00)	Sub-Account	Sell
13:21:35	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	8.1900	24,570.00	Client	Buy
15:32:47	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	1.0000	(100,000.00)	Member	Sell
15:32:47	\$ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	1.0000	100,000.00	Member	Buy
15:49:24	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	8.1900	(573,300.00)	Client	Sell
15:49:24	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	8.1900	573,300.00	Sub-Account	Buy
15:51:59	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2200	(41,100.00)	Sub-Account	Sell
15:51:59	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	8.2200	41,100.00	Client	Buy
16:20:16	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2050	(205,125.00)	Client	Sell
16:20:16	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	8.2050	205,125.00	Sub-Account	Buy
16:58:10	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2355	(411,775.00)	Client	Sell
16:58:10	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2355	411,775.00	Sub-Account	Buy
16:58:24	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2355	(411,775.00)	Client	Sell
16:58:24	\$ / R 14-Sep-09	Currency Future	1	1,000	50	50,000	8.2355	411,775.00	Sub-Account	Buy
16:59:44	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.2425	65,940.00	Sub-Account	Buy

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16:59:44	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	8.2425	(65,940.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>16</b>		<b>2,867</b>	<b>2,867,000</b>		<b>22,736,512.40</b>		
10:21:17	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.6146	(13,614.60)	Sub-Account	Sell
10:21:17	£ / R 14-Dec-09	Currency Future	1	1,000	1	1,000	13.6146	13,614.60	Client	Buy
13:55:24	£ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	13.3120	(1,331,200.00)	Sub-Account	Sell
13:55:24	£ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	13.3120	1,331,200.00	Client	Buy
16:02:59	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3500	40,050.00	Sub-Account	Buy
16:02:59	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	13.3500	(40,050.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>3</b>		<b>104</b>	<b>104,000</b>		<b>1,384,864.60</b>		
08:52:58	€ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	11.4982	3,449,460.00	Client	Buy
08:52:58	€ / R 14-Dec-09	Currency Future	1	1,000	300	300,000	11.4982	(3,449,460.00)	Member	Sell
09:38:46	€ / R 14-Sep-09	Currency Future	1	1,000	383	383,000	11.3142	4,333,338.60	Member	Buy
09:53:00	€ / R 14-Sep-09	Currency Future	1	1,000	383	383,000	11.3142	(4,333,338.60)	Client	Sell
13:21:35	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.3500	22,700.00	Client	Buy
13:21:35	€ / R 14-Sep-09	Currency Future	1	1,000	2	2,000	11.3500	(22,700.00)	Sub-Account	Sell
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>685</b>	<b>685,000</b>		<b>7,805,498.60</b>		
09:27:46	ZAAD 14-Sep-09	Currency Future	1	1,000	6,000	6,000,000	6.4900	(38,940,000.00)	Member	Sell
10:45:29	ZAAD 14-Sep-09	Currency Future	1	1,000	6,000	6,000,000	6.4900	38,940,000.00	Client	Buy
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>6,000</b>	<b>6,000,000</b>		<b>38,940,000.00</b>		
<b>Grand Total for all Instruments</b>			<b>23</b>		<b>9,656</b>	<b>9,656,000</b>		<b>70,866,875.60</b>		