



# Currency Futures Matched Trades

Report for 11/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:39	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0395	5,019,750.00	Member	Buy
09:03:11	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1935	5,096,750.00	Member	Buy
09:04:26	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	10.0184	(20,036,800.00)	Member	Sell
09:04:31	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0020	50,010.00	Sub-Account	Buy
09:04:31	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0020	(50,010.00)	Client	Sell
09:05:15	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	9.9999	(49,999,500.00)	Member	Sell
09:05:34	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	9.9699	(29,909,700.00)	Member	Sell
09:10:35	\$ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	9.9835	119,802.00	Sub-Account	Buy
09:10:35	\$ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	9.9835	(119,802.00)	Client	Sell
09:11:41	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0153	(50,076.50)	Sub-Account	Sell
09:11:41	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0153	50,076.50	Client	Buy
09:19:17	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9719	99,719.00	Sub-Account	Buy
09:19:17	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9719	(99,719.00)	Client	Sell
09:20:07	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9719	(49,859.50)	Client	Sell
09:20:07	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9719	49,859.50	Sub-Account	Buy
09:20:20	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0395	(5,019,750.00)	Member	Sell
09:20:41	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1935	(5,096,750.00)	Member	Sell
09:22:39	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0395	(5,019,750.00)	Client	Sell
09:22:39	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.0395	5,019,750.00	Member	Buy
09:23:55	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1935	5,096,750.00	Member	Buy
09:23:55	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1935	(5,096,750.00)	Client	Sell
09:40:17	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9700	49,850.00	Client	Buy
09:40:17	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9700	(49,850.00)	Client	Sell
09:40:54	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9700	9,970.00	Client	Buy
09:40:54	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9700	(9,970.00)	Client	Sell
09:43:13	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9445	(49,722.50)	Client	Sell
09:43:13	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9445	49,722.50	Sub-Account	Buy
09:47:51	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9500	49,750.00	Sub-Account	Buy
09:47:51	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9500	(49,750.00)	Sub-Account	Sell
09:53:43	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9588	(9,958,800.00)	Member	Sell
10:03:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9588	9,958,800.00	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
10:10:15	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	9.9682	(897,138.00)	Client	Sell
10:10:15	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.9700	997,000.00	Sub-Account	Buy
10:10:15	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.9700	(997,000.00)	Client	Sell
10:10:15	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	9.9700	(139,580.00)	Client	Sell
10:10:15	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	9.9682	897,138.00	Sub-Account	Buy
10:10:15	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	9.9700	139,580.00	Sub-Account	Buy
10:13:40	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	9.9699	29,909,700.00	Client	Buy
10:16:13	\$ / R 16-Mar-09	Currency Future	1	1,000	2,000	2,000,000	10.0184	20,036,800.00	Client	Buy
10:17:00	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	9.9999	49,999,500.00	Client	Buy
10:33:31	\$ / R 16-Mar-09	Currency Future	1	1,000	10,000	10,000,000	9.9435	99,435,000.00	Member	Buy
10:43:17	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9458	9,945,800.00	Member	Buy
10:49:52	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9458	(9,945,800.00)	Client	Sell
10:54:31	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	9.9566	24,891,500.00	Member	Buy
10:54:34	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1599	(10,159.90)	Sub-Account	Sell
10:54:34	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1599	10,159.90	Sub-Account	Buy
11:01:30	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9387	(198,774.00)	Sub-Account	Sell
11:01:30	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9387	198,774.00	Sub-Account	Buy
11:04:15	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1092	505,460.00	Member	Buy
11:19:11	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	9.9600	(189,240.00)	Client	Sell
11:19:11	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	9.9600	189,240.00	Sub-Account	Buy
11:19:20	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	9.9716	189,460.40	Member	Buy
11:19:37	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	9.9716	(189,460.40)	Member	Sell
11:20:13	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.9700	299,100.00	Sub-Account	Buy
11:20:13	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.9700	(299,100.00)	Sub-Account	Sell
11:29:38	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1092	(505,460.00)	Client	Sell
11:29:53	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	9.9566	(24,891,500.00)	Client	Sell
11:30:08	\$ / R 16-Mar-09	Currency Future	1	1,000	10,000	10,000,000	9.9435	(99,435,000.00)	Client	Sell
11:30:19	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9731	(9,973.10)	Client	Sell
11:30:19	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9731	9,973.10	Sub-Account	Buy
11:50:04	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9750	9,975.00	Client	Buy
11:50:04	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9750	(9,975.00)	Client	Sell
11:57:52	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9750	498,750.00	Sub-Account	Buy
11:57:52	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9750	(498,750.00)	Client	Sell
12:06:30	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.9800	998,000.00	Sub-Account	Buy
12:06:30	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.9800	(998,000.00)	Client	Sell
12:07:08	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.9868	(4,993,400.00)	Sub-Account	Sell
12:07:08	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.9868	4,993,400.00	Sub-Account	Buy
12:16:20	\$ / R 16-Mar-09	Currency Future	1	1,000	350	350,000	9.9700	(3,489,500.00)	Sub-Account	Sell
12:16:20	\$ / R 16-Mar-09	Currency Future	1	1,000	350	350,000	9.9700	3,489,500.00	Sub-Account	Buy
12:31:57	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	9.9754	2,992,620.00	Member	Buy
12:42:20	\$ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	9.9762	119,714.40	Client	Buy
12:42:20	\$ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	9.9762	(119,714.40)	Sub-Account	Sell
12:46:03	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	9.9754	(2,992,620.00)	Client	Sell
13:34:03	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9800	(49,900.00)	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
13:34:03	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9800	49,900.00	Sub-Account	Buy
13:34:45	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9722	(49,861.00)	Member	Sell
13:35:31	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9700	(9,970.00)	Client	Sell
13:35:31	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9700	9,970.00	Sub-Account	Buy
13:37:24	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9722	49,861.00	Member	Buy
13:39:28	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	9.9700	89,730.00	Sub-Account	Buy
13:39:28	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	9.9700	(89,730.00)	Sub-Account	Sell
13:42:59	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	9.9647	(89,682.30)	Member	Sell
13:43:57	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	9.9647	89,682.30	Member	Buy
14:04:43	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1425	5,071,250.00	Member	Buy
14:13:28	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0010	100,010.00	Sub-Account	Buy
14:13:28	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0010	(100,010.00)	Client	Sell
14:15:30	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0172	(100,172.00)	Member	Sell
14:15:57	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0172	100,172.00	Client	Buy
14:17:51	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0219	(50,109.50)	Member	Sell
14:18:30	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0219	50,109.50	Member	Buy
14:19:28	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	10.1500	121,800.00	Sub-Account	Buy
14:19:28	\$ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	10.1500	(121,800.00)	Client	Sell
14:21:05	\$ / R 16-Mar-09	Currency Future	1	1,000	800	800,000	9.9890	(7,991,200.00)	Member	Sell
14:22:06	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9780	9,978,000.00	Member	Buy
14:24:20	\$ / R 16-Mar-09	Currency Future	1	1,000	800	800,000	9.9890	7,991,200.00	Client	Buy
14:24:50	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9780	(9,978,000.00)	Client	Sell
14:32:11	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1425	(5,071,250.00)	Client	Sell
15:01:43	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0326	50,163.00	Sub-Account	Buy
15:01:43	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0326	(50,163.00)	Client	Sell
15:34:41	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.2000	10,200.00	Client	Buy
15:34:41	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.2000	(10,200.00)	Sub-Account	Sell
15:35:30	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1987	(50,993.50)	Sub-Account	Sell
15:35:30	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1987	50,993.50	Client	Buy
15:36:09	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9879	(199,758.00)	Client	Sell
15:36:09	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.9879	199,758.00	Sub-Account	Buy
16:11:18	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	1.0000	(200,000.00)	Member	Sell
16:11:18	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	1.0000	200,000.00	Client	Buy
16:11:30	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	9.6485	(1,929,700.00)	Client	Sell
16:11:30	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	9.6485	1,929,700.00	Member	Buy
16:11:41	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	1.0000	(200,000.00)	Client	Sell
16:11:41	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	1.0000	200,000.00	Member	Buy
16:11:52	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	9.6485	1,929,700.00	Client	Buy
16:11:52	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	9.6485	(1,929,700.00)	Member	Sell
16:39:21	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1700	10,170.00	Client	Buy
16:39:21	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1700	(10,170.00)	Sub-Account	Sell
16:53:46	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1500	(10,150.00)	Sub-Account	Sell
16:53:46	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1500	10,150.00	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
<b>Total for \$ / R Currency Future</b>			<b>59</b>		<b>31,409</b>	<b>31,409,000</b>		<b>309,769,223.60</b>		
14:19:32	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.3700	71,850.00	Sub-Account	Buy
14:19:32	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.3700	(71,850.00)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>5</b>	<b>5,000</b>		<b>71,850.00</b>		
09:04:03	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	12.9250	(517,000.00)	Client	Sell
09:04:03	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	12.9250	517,000.00	Sub-Account	Buy
09:04:21	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	12.9250	517,000.00	Sub-Account	Buy
09:04:21	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	12.9250	(517,000.00)	Client	Sell
10:57:01	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	12.9000	(516,000.00)	Client	Sell
10:57:01	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	12.9000	516,000.00	Sub-Account	Buy
12:06:09	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	12.9250	(64,625.00)	Sub-Account	Sell
12:06:09	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	12.9250	64,625.00	Client	Buy
14:19:46	€ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	13.1500	157,800.00	Sub-Account	Buy
14:19:46	€ / R 12-Jun-09	Currency Future	1	1,000	12	12,000	13.1500	(157,800.00)	Client	Sell
16:34:11	€ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	12.9265	193,897.50	Sub-Account	Buy
16:34:11	€ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	12.9265	(193,897.50)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>6</b>		<b>152</b>	<b>152,000</b>		<b>1,966,322.50</b>		
09:55:47	ZAAD 16-Mar-09	Currency Future	1	1,000	5	5,000	9.8350	(49,175.00)	Member	Sell
09:55:47	ZAAD 16-Mar-09	Currency Future	1	1,000	5	5,000	9.8350	49,175.00	Client	Buy
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>5</b>	<b>5,000</b>		<b>49,175.00</b>		
<b>Grand Total for all Instruments</b>			<b>67</b>		<b>31,571</b>	<b>31,571,000</b>		<b>311,856,571.10</b>		