



Currency Futures Matched Trades

Report for 17/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:56:04	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	10.1052	(50,526,000.00)	Member	Sell
09:19:27	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.1400	(405,600.00)	Sub-Account	Sell
09:19:27	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.1400	405,600.00	Client	Buy
09:19:54	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.1400	405,600.00	Client	Buy
09:19:54	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.1400	(405,600.00)	Sub-Account	Sell
09:23:03	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1295	1,012,950.00	Client	Buy
09:23:03	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1295	(1,012,950.00)	Sub-Account	Sell
09:26:48	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.2073	(10,207,300.00)	Member	Sell
09:58:07	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1420	5,071,000.00	Sub-Account	Buy
09:58:07	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1420	(5,071,000.00)	Sub-Account	Sell
09:59:33	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1690	(5,084,500.00)	Sub-Account	Sell
09:59:33	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1690	5,084,500.00	Sub-Account	Buy
09:59:56	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1445	(5,072,250.00)	Sub-Account	Sell
09:59:56	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1445	5,072,250.00	Sub-Account	Buy
10:00:02	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1480	(5,074,000.00)	Sub-Account	Sell
10:00:02	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1480	5,074,000.00	Sub-Account	Buy
10:00:44	\$ / R 12-Jun-09	Currency Future	1	1,000	5,000	5,000,000	10.1052	50,526,000.00	Client	Buy
10:02:21	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	10.3491	258,727.50	Member	Buy
10:08:30	\$ / R 12-Jun-09	Currency Future	1	1,000	31	31,000	10.1105	(313,425.50)	Client	Sell
10:08:30	\$ / R 12-Jun-09	Currency Future	1	1,000	31	31,000	10.1105	313,425.50	Sub-Account	Buy
10:33:32	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1431	10,143,100.00	Client	Buy
10:35:06	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	10.1563	(20,312,600.00)	Member	Sell
10:35:23	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1431	(10,143,100.00)	Member	Sell
10:36:24	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	10.1563	20,312,600.00	Client	Buy
11:11:57	\$ / R 14-Dec-09	Currency Future	1	1,000	25	25,000	10.3491	(258,727.50)	Client	Sell
11:20:33	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.2073	10,207,300.00	Client	Buy
11:34:03	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1601	101,601.00	Sub-Account	Buy
11:34:03	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1601	(101,601.00)	Sub-Account	Sell
11:34:06	\$ / R 12-Jun-09	Currency Future	1	1,000	45	45,000	10.1600	(457,200.00)	Sub-Account	Sell
11:34:06	\$ / R 12-Jun-09	Currency Future	1	1,000	45	45,000	10.1600	457,200.00	Sub-Account	Buy
11:44:14	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1300	101,300.00	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
11:44:14	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1300	(101,300.00)	Client	Sell
12:03:04	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.1300	303,900.00	Client	Buy
12:03:04	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.1300	(303,900.00)	Sub-Account	Sell
12:14:45	\$ / R 12-Jun-09	Currency Future	1	1,000	82	82,000	10.1100	829,020.00	Member	Buy
12:14:45	\$ / R 12-Jun-09	Currency Future	1	1,000	82	82,000	10.1100	(829,020.00)	Client	Sell
12:17:22	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	10.2400	(102,400.00)	Sub-Account	Sell
12:17:22	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	10.2400	102,400.00	Client	Buy
12:17:22	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.2351	51,175.50	Client	Buy
12:17:22	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.2351	(51,175.50)	Sub-Account	Sell
12:27:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1095	(10,109,500.00)	Member	Sell
14:24:06	\$ / R 12-Jun-09	Currency Future	1	1,000	22	22,000	10.1725	(223,795.00)	Client	Sell
14:24:06	\$ / R 12-Jun-09	Currency Future	1	1,000	22	22,000	10.1725	223,795.00	Sub-Account	Buy
14:25:39	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1426	10,142,600.00	Member	Buy
14:25:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1426	10,142,600.00	Member	Buy
14:28:44	\$ / R 12-Jun-09	Currency Future	1	1,000	28	28,000	10.1700	284,760.00	Sub-Account	Buy
14:28:44	\$ / R 12-Jun-09	Currency Future	1	1,000	28	28,000	10.1700	(284,760.00)	Sub-Account	Sell
14:48:37	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1450	1,014,500.00	Sub-Account	Buy
14:48:37	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1450	(1,014,500.00)	Client	Sell
15:15:47	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1700	(50,850.00)	Client	Sell
15:15:47	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1700	50,850.00	Sub-Account	Buy
15:34:10	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.1634	203,268.00	Member	Buy
15:34:29	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.1634	(203,268.00)	Member	Sell
15:46:32	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1426	(10,142,600.00)	Client	Sell
15:47:08	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1426	(10,142,600.00)	Client	Sell
15:48:00	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.1095	10,109,500.00	Client	Buy
16:02:09	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2065	102,065.00	Client	Buy
16:02:09	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2065	(102,065.00)	Sub-Account	Sell
16:46:51	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	10.1950	(40,780.00)	Sub-Account	Sell
16:46:51	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	10.1950	40,780.00	Client	Buy
16:47:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1950	(10,195.00)	Client	Sell
16:47:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1950	10,195.00	Client	Buy
Total for \$ / R Currency Future			31		14,618	14,618,000		148,158,562.50		
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09:11:21	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.2530	142,530.00	Client	Buy
09:11:21	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.2530	(142,530.00)	Sub-Account	Sell
12:17:22	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	14.4500	72,250.00	Client	Buy
12:17:22	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	14.4500	(72,250.00)	Sub-Account	Sell
12:30:08	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.2395	(142,395.00)	Sub-Account	Sell
12:30:08	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	14.2395	142,395.00	Client	Buy
14:30:37	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	14.2100	(14,210.00)	Sub-Account	Sell
14:30:37	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	14.2000	710,000.00	Client	Buy

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14:30:37	£ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	14.2100	14,210.00	Client	Buy
14:30:37	£ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	14.2000	(710,000.00)	Sub-Account	Sell
16:44:15	£ / R 12-Jun-09	Currency Future	1	1,000	236	236,000	14.2900	(3,372,440.00)	Member	Sell
16:44:15	£ / R 12-Jun-09	Currency Future	1	1,000	236	236,000	14.2900	3,372,440.00	Client	Buy
Total for £ / R Currency Future			6		312	312,000		4,453,825.00		
09:42:48	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.1450	(1,314,500.00)	Sub-Account	Sell
09:42:48	€ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	13.1450	1,314,500.00	Client	Buy
Total for € / R Currency Future			1		100	100,000		1,314,500.00		
Grand Total for all Instruments			38		15,030	15,030,000		153,926,887.50		