

# Currency Futures Matched Trades

Report for 23/01/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:37:24	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2915	(10,291.50)	Sub-Account	Sell
09:37:24	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2915	10,291.50	Sub-Account	Buy
09:53:48	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2785	(5,139,250.00)	Member	Sell
09:53:48	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.2785	5,139,250.00	Client	Buy
10:21:12	\$ / R 16-Mar-09	Currency Future	1	1,000	2,250	2,250,000	256.0800	576,180,000.00	Member	Buy
10:21:12	\$ / R 16-Mar-09	Currency Future	1	1,000	2,250	2,250,000	256.0800	(576,180,000.00)	Client	Sell
10:21:47	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	256.0800	(64,020,000.00)	Client	Sell
10:21:47	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	256.0800	64,020,000.00	Member	Buy
10:30:02	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4119	52,059.50	Client	Buy
10:30:02	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4119	(52,059.50)	Sub-Account	Sell
10:35:54	\$ / R 16-Mar-09	Currency Future	1	1,000	120	120,000	10.4200	(1,250,400.00)	Client	Sell
10:35:54	\$ / R 16-Mar-09	Currency Future	1	1,000	120	120,000	10.4200	1,250,400.00	Sub-Account	Buy
10:36:18	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4795	(104,795.00)	Client	Sell
10:36:18	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4795	104,795.00	Sub-Account	Buy
10:36:31	\$ / R 16-Mar-09	Currency Future	1	1,000	900	900,000	270.1800	(243,162,000.00)	Client	Sell
10:36:31	\$ / R 16-Mar-09	Currency Future	1	1,000	900	900,000	270.1800	243,162,000.00	Member	Buy
10:36:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.6100	53,050.00	Sub-Account	Buy
10:36:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.6100	(53,050.00)	Sub-Account	Sell
10:36:57	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	270.1800	27,018,000.00	Member	Buy
10:36:57	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	270.1800	(27,018,000.00)	Client	Sell
10:38:33	\$ / R 16-Mar-09	Currency Future	1	1,000	130	130,000	10.3968	1,351,584.00	Member	Buy
10:39:07	\$ / R 16-Mar-09	Currency Future	1	1,000	130	130,000	10.3968	(1,351,584.00)	Member	Sell
10:42:53	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.4192	(520,960.00)	Client	Sell
10:42:53	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.4192	520,960.00	Sub-Account	Buy
10:55:55	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.3947	(20,789.40)	Client	Sell
10:55:55	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.3947	20,789.40	Sub-Account	Buy
11:00:44	\$ / R 16-Mar-09	Currency Future	1	1,000	10,000	10,000,000	520.4000	5,204,000,000.00	Client	Buy
11:00:44	\$ / R 16-Mar-09	Currency Future	1	1,000	10,000	10,000,000	520.4000	(5,204,000,000.00)	Member	Sell
11:33:57	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4374	104,374.00	Sub-Account	Buy
11:33:57	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4374	(104,374.00)	Sub-Account	Sell
11:38:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4400	(52,200.00)	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
11:38:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.4400	52,200.00	Client	Buy
11:38:35	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4400	(104,400.00)	Client	Sell
11:38:35	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4400	104,400.00	Client	Buy
11:40:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4400	104,400.00	Sub-Account	Buy
11:40:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4400	(104,400.00)	Client	Sell
11:42:11	\$ / R 16-Mar-09	Currency Future	1	1,000	75	75,000	10.4400	783,000.00	Sub-Account	Buy
11:42:11	\$ / R 16-Mar-09	Currency Future	1	1,000	75	75,000	10.4400	(783,000.00)	Client	Sell
12:02:59	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.5000	63,000.00	Sub-Account	Buy
12:02:59	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.5000	(63,000.00)	Client	Sell
12:03:03	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5000	(105,000.00)	Client	Sell
12:03:03	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5000	105,000.00	Sub-Account	Buy
12:03:10	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	10.5079	94,571.10	Sub-Account	Buy
12:03:10	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	10.5079	(94,571.10)	Sub-Account	Sell
12:07:35	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.8942	(43,576.80)	Sub-Account	Sell
12:07:35	\$ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	10.8942	43,576.80	Client	Buy
12:15:01	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4518	10,451,800.00	Member	Buy
12:15:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4493	10,449,300.00	Member	Buy
12:15:51	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4498	10,449,800.00	Member	Buy
12:16:32	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4468	10,446,800.00	Member	Buy
12:16:44	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4468	10,446,800.00	Member	Buy
12:20:39	\$ / R 16-Mar-09	Currency Future	1	1,000	10,000	10,000,000	522.7600	(5,227,600,000.00)	Member	Sell
12:20:39	\$ / R 16-Mar-09	Currency Future	1	1,000	10,000	10,000,000	522.7600	5,227,600,000.00	Client	Buy
12:29:31	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4382	104,382.00	Sub-Account	Buy
12:29:31	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4382	(104,382.00)	Sub-Account	Sell
12:40:51	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4518	(10,451,800.00)	Client	Sell
12:41:10	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4493	(10,449,300.00)	Client	Sell
12:41:55	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4498	(10,449,800.00)	Client	Sell
12:42:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4468	(10,446,800.00)	Client	Sell
12:42:53	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.4468	(10,446,800.00)	Client	Sell
12:53:09	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4482	104,482.00	Member	Buy
12:55:06	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4482	(104,482.00)	Client	Sell
13:14:20	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.4800	(314,400.00)	Sub-Account	Sell
13:14:20	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.4800	314,400.00	Client	Buy
13:20:57	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4412	417,648.00	Sub-Account	Buy
13:20:57	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.4412	(417,648.00)	Client	Sell
14:04:01	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4554	104,554.00	Sub-Account	Buy
14:04:01	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4554	(104,554.00)	Sub-Account	Sell
14:29:36	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.4804	262,010.00	Member	Buy
14:36:57	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.8750	54,375.00	Sub-Account	Buy
14:36:57	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.8750	(54,375.00)	Client	Sell
14:37:52	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	10.8830	(87,064.00)	Client	Sell
14:37:52	\$ / R 14-Sep-09	Currency Future	1	1,000	8	8,000	10.8830	87,064.00	Sub-Account	Buy
15:00:26	\$ / R 16-Mar-09	Currency Future	1	1,000	95	95,000	10.5032	997,804.00	Sub-Account	Buy
15:00:26	\$ / R 16-Mar-09	Currency Future	1	1,000	95	95,000	10.5032	(997,804.00)	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
15:00:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5000	52,500.00	Sub-Account	Buy
15:00:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5000	(52,500.00)	Client	Sell
15:00:34	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.5032	1,050,320.00	Sub-Account	Buy
15:00:34	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.5032	(1,050,320.00)	Sub-Account	Sell
15:00:41	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.4932	(2,098,640.00)	Sub-Account	Sell
15:00:41	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.4932	2,098,640.00	Sub-Account	Buy
15:00:53	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.4932	2,098,640.00	Sub-Account	Buy
15:00:53	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.4932	(2,098,640.00)	Sub-Account	Sell
15:33:51	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5200	210,400.00	Sub-Account	Buy
15:33:51	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5200	(210,400.00)	Client	Sell
15:34:09	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.5300	(263,250.00)	Client	Sell
15:34:09	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.5300	263,250.00	Sub-Account	Buy
15:35:05	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.5550	(263,875.00)	Client	Sell
15:35:05	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5500	211,000.00	Sub-Account	Buy
15:35:05	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.5550	263,875.00	Sub-Account	Buy
15:35:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5500	105,500.00	Sub-Account	Buy
15:35:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5500	(105,500.00)	Client	Sell
15:35:05	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.5500	(211,000.00)	Client	Sell
15:36:53	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.5845	(52,922,500.00)	Member	Sell
15:41:14	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.4804	(262,010.00)	Client	Sell
15:46:37	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5344	21,068.80	Sub-Account	Buy
15:46:37	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5344	(21,068.80)	Client	Sell
15:50:00	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.7517	5,375,850.00	Member	Buy
15:50:31	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.7550	(215,100.00)	Sub-Account	Sell
15:50:31	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.7550	215,100.00	Sub-Account	Buy
15:52:27	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.7517	(5,375,850.00)	Client	Sell
16:04:48	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.5298	421,192.00	Member	Buy
16:06:15	\$ / R 16-Mar-09	Currency Future	1	1,000	900	900,000	541.9300	487,737,000.00	Member	Buy
16:06:15	\$ / R 16-Mar-09	Currency Future	1	1,000	900	900,000	541.9300	(487,737,000.00)	Client	Sell
16:07:13	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	541.9300	(54,193,000.00)	Client	Sell
16:07:13	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	541.9300	54,193,000.00	Member	Buy
16:10:09	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.5298	(421,192.00)	Client	Sell
16:37:50	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.5845	52,922,500.00	Client	Buy
16:44:48	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4694	104,694.00	Sub-Account	Buy
16:44:48	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4694	(104,694.00)	Client	Sell
16:45:55	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	10.4700	3,141,000.00	Sub-Account	Buy
16:45:55	\$ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	10.4700	(3,141,000.00)	Sub-Account	Sell
16:49:33	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.4714	26,178,500.00	Member	Buy
16:51:11	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4744	104,744.00	Sub-Account	Buy
16:51:11	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4744	(104,744.00)	Client	Sell
16:51:45	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.4714	(26,178,500.00)	Client	Sell
16:52:53	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4944	(10,494.40)	Client	Sell
16:52:53	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4944	10,494.40	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>39,683</b>	<b>39,683,000</b>		<b>12,043,408,188.50</b>		
09:03:29	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.1169	(141,169.00)	Sub-Account	Sell
09:03:29	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.1169	141,169.00	Client	Buy
10:29:33	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.2346	(71,173.00)	Sub-Account	Sell
10:29:33	£ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	14.2346	71,173.00	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>2</b>		<b>15</b>	<b>15,000</b>		<b>212,342.00</b>		
10:44:54	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	13.3600	534,400.00	Member	Buy
10:46:22	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3511	133,511.00	Member	Buy
11:55:08	€ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	13.3600	(534,400.00)	Client	Sell
11:55:56	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.3511	(133,511.00)	Client	Sell
13:27:42	€ / R 16-Mar-09	Currency Future	1	1,000	21	21,000	13.4000	281,400.00	Client	Buy
13:27:42	€ / R 16-Mar-09	Currency Future	1	1,000	21	21,000	13.4000	(281,400.00)	Sub-Account	Sell
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>71</b>	<b>71,000</b>		<b>949,311.00</b>		
09:06:45	ZAAD 12-Jun-09	Currency Future	1	1,000	150	150,000	6.7200	1,008,000.00	Sub-Account	Buy
09:06:45	ZAAD 12-Jun-09	Currency Future	1	1,000	150	150,000	6.7200	(1,008,000.00)	Client	Sell
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>150</b>	<b>150,000</b>		<b>1,008,000.00</b>		
<b>Grand Total for all Instruments</b>			<b>65</b>		<b>39,919</b>	<b>39,919,000</b>		<b>12,045,577,841.50</b>		