



# Currency Futures Matched Trades

Report for 09/03/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:40:29	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7325	(536,625.00)	Member	Sell
09:19:35	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.5270	(10,527,000.00)	Member	Sell
09:19:48	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.5270	(10,527,000.00)	Member	Sell
09:20:11	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7325	536,625.00	Client	Buy
09:20:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.6660	26,665,000.00	Member	Buy
09:20:28	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.5320	(10,532,000.00)	Member	Sell
09:23:52	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4297	5,214,850.00	Member	Buy
09:34:18	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.5270	10,527,000.00	Client	Buy
09:34:35	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.5270	10,527,000.00	Client	Buy
09:34:52	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.5320	10,532,000.00	Client	Buy
09:35:02	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.4297	(5,214,850.00)	Client	Sell
09:35:44	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7100	535,500.00	Sub-Account	Buy
09:35:44	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.7100	(535,500.00)	Sub-Account	Sell
09:51:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4000	(104,000.00)	Sub-Account	Sell
09:51:58	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.4000	104,000.00	Client	Buy
09:54:08	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.6660	(26,665,000.00)	Client	Sell
09:59:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4660	(10,466.00)	Sub-Account	Sell
09:59:36	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.4660	10,466.00	Client	Buy
10:47:53	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.7318	(1,073,180.00)	Member	Sell
10:55:56	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.6945	26,736,250.00	Member	Buy
10:58:26	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.6945	(26,736,250.00)	Client	Sell
11:06:29	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.7318	1,073,180.00	Client	Buy
11:20:12	\$ / R 16-Mar-09	Currency Future	1	1,000	44	44,000	10.5900	465,960.00	Client	Buy
11:20:12	\$ / R 16-Mar-09	Currency Future	1	1,000	44	44,000	10.5900	(465,960.00)	Client	Sell
11:24:56	\$ / R 15-Mar-10	Currency Future	1	1,000	39	39,000	1,005.0000	(39,195,000.00)	Client	Sell
11:24:56	\$ / R 15-Mar-10	Currency Future	1	1,000	39	39,000	1,005.0000	39,195,000.00	Client	Buy
11:25:04	\$ / R 16-Mar-09	Currency Future	1	1,000	540	540,000	10.5400	5,691,600.00	Member	Buy
11:25:25	\$ / R 15-Mar-10	Currency Future	1	1,000	39	39,000	1,927.0000	75,153,000.00	Client	Buy
11:25:25	\$ / R 15-Mar-10	Currency Future	1	1,000	39	39,000	1,927.0000	(75,153,000.00)	Client	Sell
11:26:58	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	1,667.0000	(25,005,000.00)	Client	Sell
11:26:58	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	1,667.0000	25,005,000.00	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
11:27:16	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	801.0000	12,015,000.00	Client	Buy
11:27:16	\$ / R 14-Dec-09	Currency Future	1	1,000	15	15,000	801.0000	(12,015,000.00)	Client	Sell
11:28:51	\$ / R 16-Mar-09	Currency Future	1	1,000	540	540,000	10.5400	(5,691,600.00)	Client	Sell
11:30:01	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.5524	(2,110,480.00)	Member	Sell
11:33:07	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.5524	2,110,480.00	Client	Buy
11:35:41	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	10.7500	96,750.00	Sub-Account	Buy
11:35:41	\$ / R 12-Jun-09	Currency Future	1	1,000	9	9,000	10.7500	(96,750.00)	Client	Sell
11:41:52	\$ / R 12-Jun-09	Currency Future	1	1,000	1,200	1,200,000	10.5675	12,681,000.00	Member	Buy
11:41:52	\$ / R 12-Jun-09	Currency Future	1	1,000	1,200	1,200,000	10.5675	(12,681,000.00)	Client	Sell
11:50:59	\$ / R 16-Mar-09	Currency Future	1	1,000	150	150,000	10.5650	1,584,750.00	Sub-Account	Buy
11:50:59	\$ / R 16-Mar-09	Currency Future	1	1,000	150	150,000	10.5650	(1,584,750.00)	Client	Sell
11:51:16	\$ / R 14-Sep-09	Currency Future	1	1,000	150	150,000	10.9400	(1,641,000.00)	Sub-Account	Sell
11:51:16	\$ / R 14-Sep-09	Currency Future	1	1,000	150	150,000	10.9400	1,641,000.00	Client	Buy
12:27:34	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.5600	31,680.00	Sub-Account	Buy
12:27:34	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.5600	(31,680.00)	Client	Sell
12:29:33	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.5750	(42,300.00)	Client	Sell
12:29:33	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.5750	42,300.00	Sub-Account	Buy
12:30:08	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.5750	(31,725.00)	Sub-Account	Sell
12:30:08	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.5750	31,725.00	Sub-Account	Buy
12:37:04	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.5900	317,700.00	Sub-Account	Buy
12:37:04	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.5900	(317,700.00)	Client	Sell
12:38:33	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.8000	108,000.00	Sub-Account	Buy
12:38:33	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.8000	(108,000.00)	Client	Sell
12:58:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.6105	53,052.50	Sub-Account	Buy
12:58:16	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.6105	(53,052.50)	Sub-Account	Sell
13:02:39	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.8250	32,475.00	Sub-Account	Buy
13:02:39	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.8250	(32,475.00)	Client	Sell
13:04:32	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.8500	(108,500.00)	Client	Sell
13:04:32	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.8500	108,500.00	Client	Buy
13:06:29	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.8650	(217,300.00)	Sub-Account	Sell
13:06:29	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.8650	217,300.00	Member	Buy
13:24:54	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.6887	213,774.00	Member	Buy
13:40:29	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.6199	(31,859.70)	Client	Sell
13:40:29	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.6199	31,859.70	Sub-Account	Buy
13:54:31	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.5666	(5,283,300.00)	Member	Sell
14:01:06	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.8640	1,086,400.00	Client	Buy
14:01:06	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.8640	(1,086,400.00)	Member	Sell
14:11:44	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.6500	(10,650.00)	Client	Sell
14:11:44	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	0.2000	(200.00)	Client	Sell
14:11:44	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.8500	10,850.00	Client	Buy
14:12:01	\$ / R 12-Jun-09	Currency Future	1	1,000	24	24,000	10.8500	(260,400.00)	Sub-Account	Sell
14:12:01	\$ / R 12-Jun-09	Currency Future	1	1,000	24	24,000	10.8500	260,400.00	Client	Buy
14:43:37	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.8265	324,795.00	Sub-Account	Buy
14:43:37	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.8265	(324,795.00)	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
14:44:13	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.8460	10,846.00	Sub-Account	Buy
14:44:13	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.8460	(10,846.00)	Client	Sell
14:46:52	\$ / R 12-Jun-09	Currency Future	1	1,000	49	49,000	10.8460	(531,454.00)	Client	Sell
14:46:52	\$ / R 12-Jun-09	Currency Future	1	1,000	49	49,000	10.8460	531,454.00	Sub-Account	Buy
14:58:17	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.6500	42,600.00	Sub-Account	Buy
14:58:17	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.6500	(42,600.00)	Client	Sell
14:58:17	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6500	(106,500.00)	Client	Sell
14:58:17	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.6500	106,500.00	Sub-Account	Buy
14:58:50	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.5666	5,283,300.00	Client	Buy
15:06:31	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	10.8477	21,695,400.00	Member	Buy
15:08:30	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	10.8477	(21,695,400.00)	Client	Sell
15:12:57	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.0000	(33,000.00)	Client	Sell
15:12:57	\$ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	11.0000	33,000.00	Sub-Account	Buy
15:14:58	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.8800	217,600.00	Client	Buy
15:14:58	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.8800	(217,600.00)	Sub-Account	Sell
15:28:46	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.6750	53,375.00	Sub-Account	Buy
15:28:46	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.6750	(53,375.00)	Client	Sell
15:34:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.6455	53,227.50	Sub-Account	Buy
15:34:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.6455	(53,227.50)	Sub-Account	Sell
15:39:10	\$ / R 12-Jun-09	Currency Future	1	1,000	4,500	4,500,000	10.8405	48,782,250.00	Member	Buy
15:43:21	\$ / R 12-Jun-09	Currency Future	1	1,000	4,500	4,500,000	10.8405	(48,782,250.00)	Client	Sell
15:45:01	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.6740	2,134,800.00	Member	Buy
15:53:00	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.6740	(2,134,800.00)	Client	Sell
16:01:51	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.7940	(10,794.00)	Client	Sell
16:01:51	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.7940	10,794.00	Sub-Account	Buy
16:39:37	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5955	52,977.50	Sub-Account	Buy
16:39:37	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5955	(52,977.50)	Sub-Account	Sell
16:45:57	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.6887	(213,774.00)	Client	Sell
16:48:08	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5795	21,159.00	Member	Buy
16:48:23	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.5795	(21,159.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>53</b>		<b>18,684</b>	<b>18,683,500</b>		<b>350,001,505.20</b>		

11:50:02	€ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	13.3100	1,331,000.00	Sub-Account	Buy
11:50:02	€ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	13.3100	(1,331,000.00)	Client	Sell
11:50:29	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	13.8075	(1,380,750.00)	Sub-Account	Sell
11:50:29	€ / R 14-Sep-09	Currency Future	1	1,000	100	100,000	13.8075	1,380,750.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>2</b>		<b>200</b>	<b>200,000</b>		<b>2,711,750.00</b>		

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Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
<b>Grand Total for all Instruments</b>			<b>55</b>		<b>18,884</b>	<b>18,883,500</b>		<b>352,713,255.20</b>		

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