



# Currency Futures Matched Trades

Report for 01/04/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:53:27	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.6739	(19,347,800.00)	Member	Sell
08:59:36	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7200	97,200.00	Member	Buy
10:10:12	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7310	(9,731.00)	Member	Sell
10:10:37	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.7310	9,731.00	Member	Buy
10:13:45	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.7200	(97,200.00)	Client	Sell
10:44:02	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.8650	(1,973,000.00)	Member	Sell
10:44:02	\$ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	9.8650	1,973,000.00	Client	Buy
11:01:36	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.8000	98,000.00	Client	Buy
11:01:36	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	9.8000	(98,000.00)	Sub-Account	Sell
11:02:26	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.6543	289,629.00	Client	Buy
11:02:26	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.6543	(289,629.00)	Sub-Account	Sell
11:05:41	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.6500	289,500.00	Client	Buy
11:05:41	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	9.6500	(289,500.00)	Sub-Account	Sell
11:12:31	\$ / R 12-Jun-09	Currency Future	1	1,000	21	21,000	9.6300	(202,230.00)	Client	Sell
11:12:31	\$ / R 12-Jun-09	Currency Future	1	1,000	21	21,000	9.6300	202,230.00	Client	Buy
11:16:14	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.6366	(9,636.60)	Member	Sell
11:16:25	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.6366	9,636.60	Client	Buy
11:32:54	\$ / R 12-Jun-09	Currency Future	1	1,000	59	59,000	9.6300	(568,170.00)	Member	Sell
11:39:57	\$ / R 12-Jun-09	Currency Future	1	1,000	59	59,000	9.6300	568,170.00	Client	Buy
11:40:50	\$ / R 12-Jun-09	Currency Future	1	1,000	2,000	2,000,000	9.6739	19,347,800.00	Client	Buy
11:50:27	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.6310	(240,775.00)	Sub-Account	Sell
11:50:27	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.6310	240,775.00	Client	Buy
11:50:50	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.6224	(240,560.00)	Member	Sell
11:51:52	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.6224	240,560.00	Member	Buy
12:00:25	\$ / R 12-Jun-09	Currency Future	1	1,000	46	46,000	9.5744	(440,422.40)	Client	Sell
12:00:25	\$ / R 12-Jun-09	Currency Future	1	1,000	46	46,000	9.5744	440,422.40	Sub-Account	Buy
12:05:52	\$ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	9.6193	(1,202,412.50)	Member	Sell
12:38:08	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.5300	(19,060.00)	Client	Sell
12:38:08	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.5300	19,060.00	Sub-Account	Buy
12:39:46	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5300	9,530.00	Sub-Account	Buy
12:39:46	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5300	(9,530.00)	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
12:40:25	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.5300	(19,060.00)	Client	Sell
12:40:25	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.5300	19,060.00	Sub-Account	Buy
12:41:49	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5545	9,554.50	Client	Buy
12:41:49	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.5545	(9,554.50)	Client	Sell
12:59:47	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.5545	(19,109.00)	Client	Sell
12:59:47	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	9.5545	19,109.00	Sub-Account	Buy
13:03:20	\$ / R 12-Jun-09	Currency Future	1	1,000	1,764	1,764,000	9.5700	(16,881,480.00)	Client	Sell
13:18:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1,764	1,764,000	9.5700	(16,881,480.00)	Client	Sell
13:18:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1,764	1,764,000	9.5700	16,881,480.00	Member	Buy
13:34:05	\$ / R 12-Jun-09	Currency Future	1	1,000	1,764	1,764,000	9.5700	16,881,480.00	Member	Buy
13:46:20	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5520	95,520.00	Client	Buy
13:46:20	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5520	(95,520.00)	Sub-Account	Sell
13:48:53	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5575	(2,389,375.00)	Member	Sell
13:48:53	\$ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	9.5575	2,389,375.00	Client	Buy
13:49:02	\$ / R 12-Jun-09	Currency Future	1	1,000	1,764	1,764,000	9.5700	(16,881,480.00)	Member	Sell
13:49:02	\$ / R 12-Jun-09	Currency Future	1	1,000	1,764	1,764,000	9.5700	16,881,480.00	Client	Buy
13:55:58	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.5686	(956,860.00)	Member	Sell
13:56:23	\$ / R 12-Jun-09	Currency Future	1	1,000	125	125,000	9.6193	1,202,412.50	Client	Buy
14:03:56	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.5686	956,860.00	Client	Buy
14:22:13	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.5700	(191,400.00)	Sub-Account	Sell
14:22:13	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	9.5700	191,400.00	Client	Buy
14:25:24	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.5681	4,784,050.00	Sub-Account	Buy
14:25:24	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.5681	(4,784,050.00)	Sub-Account	Sell
14:25:31	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.5681	4,784,050.00	Sub-Account	Buy
14:25:31	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	9.5681	(4,784,050.00)	Sub-Account	Sell
14:25:42	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	9.8267	29,480.10	Client	Buy
14:25:42	\$ / R 14-Dec-09	Currency Future	1	1,000	3	3,000	9.8267	(29,480.10)	Sub-Account	Sell
14:37:37	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5500	(47,750.00)	Sub-Account	Sell
14:37:37	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5500	47,750.00	Sub-Account	Buy
14:43:54	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.5300	238,250.00	Client	Buy
14:43:54	\$ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	9.5300	(238,250.00)	Sub-Account	Sell
14:46:08	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.5306	(953,060.00)	Member	Sell
14:46:36	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	9.5306	953,060.00	Client	Buy
14:58:44	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.7390	9,739,000.00	Client	Buy
14:58:44	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	9.7390	(9,739,000.00)	Member	Sell
16:06:18	\$ / R 14-Sep-09	Currency Future	1	1,000	400	400,000	488.0000	(195,200,000.00)	Member	Sell
16:06:57	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5400	(95,400.00)	Sub-Account	Sell
16:06:57	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.5373	(28,611.90)	Sub-Account	Sell
16:06:57	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	9.5373	28,611.90	Client	Buy
16:06:57	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5400	95,400.00	Client	Buy
16:06:57	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.5373	(143,059.50)	Sub-Account	Sell
16:06:57	\$ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	9.5373	143,059.50	Client	Buy
16:07:49	\$ / R 14-Sep-09	Currency Future	1	1,000	140	140,000	9.7150	1,360,100.00	Member	Buy
16:12:30	\$ / R 14-Sep-09	Currency Future	1	1,000	400	400,000	488.0000	195,200,000.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
16:12:50	\$ / R 14-Sep-09	Currency Future	1	1,000	140	140,000	9.7150	(1,360,100.00)	Member	Sell
16:21:09	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	9.7050	(679,350.00)	Client	Sell
16:21:10	\$ / R 14-Sep-09	Currency Future	1	1,000	70	70,000	9.7050	679,350.00	Member	Buy
16:23:28	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	490.3500	(98,070,000.00)	Member	Sell
16:25:40	\$ / R 14-Sep-09	Currency Future	1	1,000	200	200,000	490.3500	98,070,000.00	Client	Buy
16:32:10	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5451	(477,255.00)	Member	Sell
16:34:25	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	9.5451	477,255.00	Member	Buy
16:47:31	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5484	95,484.00	Client	Buy
16:47:31	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5484	(95,484.00)	Client	Sell
16:52:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5675	95,675.00	Sub-Account	Buy
16:52:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.5675	(95,675.00)	Sub-Account	Sell
16:53:15	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.5525	57,315.00	Client	Buy
16:53:16	\$ / R 12-Jun-09	Currency Future	1	1,000	6	6,000	9.5525	(57,315.00)	Member	Sell
16:54:07	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5594	(47,797.00)	Member	Sell
16:54:49	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	9.5594	47,797.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>45</b>		<b>11,315</b>	<b>11,315,000</b>		<b>396,288,662.50</b>		
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11:11:14	£ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	13.8168	345,420.00	Sub-Account	Buy
11:11:14	£ / R 12-Jun-09	Currency Future	1	1,000	25	25,000	13.8168	(345,420.00)	Client	Sell
13:11:42	£ / R 12-Jun-09	Currency Future	1	1,000	6,400	6,400,000	13.7700	(88,128,000.00)	Client	Sell
13:17:53	£ / R 12-Jun-09	Currency Future	1	1,000	6,400	6,400,000	13.7700	(88,128,000.00)	Client	Sell
13:17:53	£ / R 12-Jun-09	Currency Future	1	1,000	6,400	6,400,000	13.7700	88,128,000.00	Member	Buy
13:33:11	£ / R 12-Jun-09	Currency Future	1	1,000	6,400	6,400,000	13.7700	88,128,000.00	Member	Buy
13:47:35	£ / R 12-Jun-09	Currency Future	1	1,000	6,400	6,400,000	13.7700	88,128,000.00	Client	Buy
13:47:35	£ / R 12-Jun-09	Currency Future	1	1,000	6,400	6,400,000	13.7700	(88,128,000.00)	Member	Sell
14:33:26	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.7500	(68,750.00)	Sub-Account	Sell
14:33:26	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.7500	68,750.00	Client	Buy
14:41:51	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.7400	68,700.00	Client	Buy
14:41:51	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	13.7400	(68,700.00)	Sub-Account	Sell
16:06:54	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.7000	(137,000.00)	Sub-Account	Sell
16:06:54	£ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	13.7000	2,740,000.00	Sub-Account	Buy
16:06:54	£ / R 12-Jun-09	Currency Future	1	1,000	200	200,000	13.7000	(2,740,000.00)	Sub-Account	Sell
16:06:54	£ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.7000	137,000.00	Client	Buy
16:59:00	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.7388	(41,216.40)	Sub-Account	Sell
16:59:00	£ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	13.7388	41,216.40	Client	Buy
<b>Total for £ / R Currency Future</b>			<b>9</b>		<b>19,448</b>	<b>19,448,000</b>		<b>267,785,086.40</b>		
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10:38:46	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.7600	(63,800.00)	Sub-Account	Sell
10:38:46	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.7600	63,800.00	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
12:34:34	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.7200	63,600.00	Client	Buy
12:34:34	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.7200	(63,600.00)	Sub-Account	Sell
12:34:42	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.7000	63,500.00	Client	Buy
12:34:42	€ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	12.7000	(63,500.00)	Sub-Account	Sell
12:43:36	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	12.7075	(3,176,875.00)	Member	Sell
12:43:36	€ / R 12-Jun-09	Currency Future	1	1,000	250	250,000	12.7075	3,176,875.00	Client	Buy
12:54:48	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.6800	126,800.00	Client	Buy
12:54:48	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.6800	(126,800.00)	Sub-Account	Sell
13:12:36	€ / R 12-Jun-09	Currency Future	1	1,000	1,950	1,950,000	12.6900	(24,745,500.00)	Client	Sell
13:18:48	€ / R 12-Jun-09	Currency Future	1	1,000	1,950	1,950,000	12.6900	24,745,500.00	Member	Buy
13:18:48	€ / R 12-Jun-09	Currency Future	1	1,000	1,950	1,950,000	12.6900	(24,745,500.00)	Client	Sell
13:33:38	€ / R 12-Jun-09	Currency Future	1	1,000	1,950	1,950,000	12.6900	24,745,500.00	Member	Buy
13:48:18	€ / R 12-Jun-09	Currency Future	1	1,000	1,950	1,950,000	12.6900	(24,745,500.00)	Member	Sell
13:48:18	€ / R 12-Jun-09	Currency Future	1	1,000	1,950	1,950,000	12.6900	24,745,500.00	Client	Buy
14:43:22	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.6500	126,500.00	Client	Buy
14:43:22	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.6500	(126,500.00)	Sub-Account	Sell
14:43:22	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	12.6500	(253,000.00)	Sub-Account	Sell
14:43:22	€ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	12.6500	253,000.00	Client	Buy
16:06:56	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.6500	(126,500.00)	Sub-Account	Sell
16:06:56	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	12.6500	126,500.00	Client	Buy
16:15:47	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	12.6500	632,500.00	Sub-Account	Buy
16:15:47	€ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	12.6500	(632,500.00)	Sub-Account	Sell
16:56:38	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	12.6464	50,585.60	Client	Buy
16:56:38	€ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	12.6464	(50,585.60)	Sub-Account	Sell
<b>Total for € / R Currency Future</b>			<b>13</b>		<b>6,219</b>	<b>6,219,000</b>		<b>78,920,160.60</b>		
<b>Grand Total for all Instruments</b>			<b>67</b>		<b>36,982</b>	<b>36,982,000</b>		<b>742,993,909.50</b>		