



# Currency Futures Matched Trades

Report for 13/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:03:57	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1950	(5,097,500.00)	Member	Sell
09:05:00	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	9.9944	29,983,200.00	Member	Buy
09:07:56	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0220	400,880.00	Sub-Account	Buy
09:07:56	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0220	(400,880.00)	Client	Sell
09:08:55	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.2360	(51,180,000.00)	Member	Sell
09:09:20	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	10.2085	(30,625,500.00)	Member	Sell
09:10:19	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.0285	(60,171.00)	Client	Sell
09:10:19	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.0285	60,171.00	Sub-Account	Buy
09:12:14	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.0301	25,075,250.00	Member	Buy
09:15:15	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2100	(510,500.00)	Client	Sell
09:15:15	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2100	510,500.00	Sub-Account	Buy
09:34:47	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0680	50,340.00	Client	Buy
09:34:47	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0680	(50,340.00)	Sub-Account	Sell
09:40:03	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2000	(510,000.00)	Client	Sell
09:40:03	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2000	510,000.00	Sub-Account	Buy
09:41:07	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.0301	(25,075,250.00)	Client	Sell
09:41:22	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	9.9944	(29,983,200.00)	Client	Sell
09:41:35	\$ / R 16-Mar-09	Currency Future	1	1,000	3,000	3,000,000	10.2085	30,625,500.00	Client	Buy
09:41:49	\$ / R 16-Mar-09	Currency Future	1	1,000	5,000	5,000,000	10.2360	51,180,000.00	Client	Buy
09:45:47	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2300	(511,500.00)	Member	Sell
09:46:02	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2300	511,500.00	Member	Buy
09:57:43	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0020	(10,002.00)	Client	Sell
09:57:43	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0020	10,002.00	Sub-Account	Buy
09:58:00	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0250	10,025.00	Member	Buy
09:58:19	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0250	(10,025.00)	Member	Sell
10:40:52	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	10.0435	180,783.00	Client	Buy
10:40:52	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	10.0435	(180,783.00)	Sub-Account	Sell
10:40:52	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.0400	70,280.00	Client	Buy
10:40:52	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.0400	(70,280.00)	Client	Sell
11:04:47	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1950	5,097,500.00	Client	Buy
11:05:44	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1500	(507,500.00)	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
11:05:44	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1500	507,500.00	Sub-Account	Buy
11:05:54	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1713	508,565.00	Member	Buy
11:06:20	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1713	(508,565.00)	Member	Sell
11:13:07	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1950	5,097,500.00	Client	Buy
11:13:07	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.1950	(5,097,500.00)	Client	Sell
11:38:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0382	(10,038.20)	Member	Sell
11:39:18	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0382	10,038.20	Client	Buy
12:00:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1700	508,500.00	Sub-Account	Buy
12:00:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1700	(508,500.00)	Client	Sell
12:00:56	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1910	509,550.00	Member	Buy
12:01:01	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1800	(509,000.00)	Client	Sell
12:01:01	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1800	509,000.00	Sub-Account	Buy
12:01:07	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1910	509,550.00	Member	Buy
12:04:20	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1910	(509,550.00)	Member	Sell
12:04:28	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1910	(509,550.00)	Member	Sell
13:15:18	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2000	510,000.00	Sub-Account	Buy
13:15:18	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2000	(510,000.00)	Client	Sell
13:15:24	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2102	510,510.00	Member	Buy
13:15:34	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2102	(510,510.00)	Member	Sell
13:21:29	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9690	9,969,000.00	Member	Buy
13:22:42	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9690	(9,969,000.00)	Client	Sell
14:05:59	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	9.9895	(39,958.00)	Sub-Account	Sell
14:05:59	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	9.9895	39,958.00	Sub-Account	Buy
14:05:59	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0000	(10,000.00)	Sub-Account	Sell
14:05:59	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0000	10,000.00	Client	Buy
14:06:36	\$ / R 16-Mar-09	Currency Future	1	1,000	24	24,000	10.0600	(241,440.00)	Client	Sell
14:06:36	\$ / R 16-Mar-09	Currency Future	1	1,000	24	24,000	10.0600	241,440.00	Client	Buy
14:40:12	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1700	(508,500.00)	Client	Sell
14:40:12	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1600	508,000.00	Sub-Account	Buy
14:40:12	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1600	(508,000.00)	Client	Sell
14:40:12	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.1700	508,500.00	Sub-Account	Buy
14:40:21	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1806	1,018,060.00	Member	Buy
14:40:31	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.1806	(1,018,060.00)	Member	Sell
15:48:36	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0500	(50,250.00)	Client	Sell
15:48:36	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0500	50,250.00	Sub-Account	Buy
15:48:36	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0500	(50,250.00)	Client	Sell
15:48:36	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0500	50,250.00	Sub-Account	Buy
15:49:26	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0552	100,552.00	Member	Buy
15:50:01	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0552	(100,552.00)	Member	Sell
16:06:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1500	(10,150.00)	Sub-Account	Sell
16:06:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1500	10,150.00	Client	Buy
16:06:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1420	10,142.00	Client	Buy
16:06:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1420	(10,142.00)	Sub-Account	Sell
16:06:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1200	10,120.00	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
16:06:42	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1200	(10,120.00)	Sub-Account	Sell
16:06:59	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0700	(30,210.00)	Client	Sell
16:06:59	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0700	30,210.00	Sub-Account	Buy
16:11:58	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0700	30,210.00	Client	Buy
16:11:58	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0700	(30,210.00)	Member	Sell
16:20:24	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	10.1800	(20,360.00)	Client	Sell
16:20:24	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	10.1800	20,360.00	Sub-Account	Buy
16:30:00	\$ / R 16-Mar-09	Currency Future	1	1,000	497	497,000	10.1050	5,022,185.00	Client	Buy
16:30:00	\$ / R 16-Mar-09	Currency Future	1	1,000	497	497,000	10.1050	(5,022,185.00)	Member	Sell
16:31:25	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	10.2423	20,484.60	Member	Buy
16:36:35	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	10.2423	(20,484.60)	Member	Sell
16:50:10	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.1200	(30,360.00)	Client	Sell
16:50:10	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.1200	30,360.00	Sub-Account	Buy
16:51:18	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.1200	404,800.00	Sub-Account	Buy
16:51:18	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.1200	(404,800.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>45</b>		<b>16,931</b>	<b>16,931,000</b>		<b>171,541,675.80</b>		
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10:56:27	£ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	14.4475	(577,900.00)	Member	Sell
10:56:27	£ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	14.4475	577,900.00	Sub-Account	Buy
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>40</b>	<b>40,000</b>		<b>577,900.00</b>		
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16:48:02	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	12.9845	129,845.00	Sub-Account	Buy
16:48:02	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	12.9845	(129,845.00)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>1</b>		<b>10</b>	<b>10,000</b>		<b>129,845.00</b>		
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13:35:05	ZAAD 16-Mar-09	Currency Future	1	1,000	100	100,000	6.4825	648,250.00	Member	Buy
13:40:11	ZAAD 16-Mar-09	Currency Future	1	1,000	100	100,000	6.4825	(648,250.00)	Client	Sell
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>100</b>	<b>100,000</b>		<b>648,250.00</b>		
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<b>Grand Total for all Instruments</b>			<b>48</b>		<b>17,081</b>	<b>17,081,000</b>		<b>172,897,670.80</b>		