



Currency Futures Matched Trades

Report for 23/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:00:39	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.1075	(707,525.00)	Member	Sell
09:01:37	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2320	(51,160.00)	Member	Sell
09:02:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0725	50,362.50	Client	Buy
09:02:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0725	(50,362.50)	Sub-Account	Sell
09:03:15	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.0825	70,577.50	Sub-Account	Buy
09:03:15	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.0825	(70,577.50)	Sub-Account	Sell
09:06:23	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	10.0775	90,697.50	Client	Buy
09:06:23	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	10.0775	(90,697.50)	Sub-Account	Sell
09:09:25	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2432	(512,160.00)	Member	Sell
09:12:21	\$ / R 16-Mar-09	Currency Future	1	1,000	70	70,000	10.1075	707,525.00	Client	Buy
09:12:39	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2177	(25,544,250.00)	Member	Sell
09:12:50	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2432	512,160.00	Client	Buy
09:13:35	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2320	51,160.00	Client	Buy
09:16:09	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2385	(102,385.00)	Member	Sell
09:16:59	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0500	(100,500.00)	Sub-Account	Sell
09:16:59	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0500	100,500.00	Client	Buy
09:18:31	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0400	50,200.00	Client	Buy
09:18:31	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0400	(50,200.00)	Sub-Account	Sell
09:21:21	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.2170	204,340.00	Client	Buy
09:21:21	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.2170	(204,340.00)	Sub-Account	Sell
09:24:31	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.0300	40,120.00	Client	Buy
09:24:31	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.0300	(40,120.00)	Client	Sell
09:45:04	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0300	50,150.00	Client	Buy
09:45:04	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0300	(50,150.00)	Client	Sell
09:45:04	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0300	30,090.00	Client	Buy
09:45:04	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0300	(30,090.00)	Client	Sell
09:45:04	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0300	(10,030.00)	Client	Sell
09:45:04	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0300	10,030.00	Client	Buy
09:51:19	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.0100	(60,060.00)	Client	Sell
09:51:19	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.0100	60,060.00	Client	Buy
09:54:07	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.2050	(204,100.00)	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
09:54:07	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.2050	204,100.00	Sub-Account	Buy
09:54:11	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2000	(102,000.00)	Sub-Account	Sell
09:54:11	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2000	102,000.00	Client	Buy
09:54:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2000	(51,000.00)	Sub-Account	Sell
09:54:11	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2000	51,000.00	Client	Buy
09:56:16	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1720	(101,720.00)	Sub-Account	Sell
09:56:16	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1720	101,720.00	Sub-Account	Buy
10:01:37	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2385	102,385.00	Client	Buy
10:07:44	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0300	20,060.00	Sub-Account	Buy
10:07:44	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0300	(20,060.00)	Client	Sell
10:09:16	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.0065	25,016,250.00	Member	Buy
10:12:52	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0400	30,120.00	Client	Buy
10:12:52	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0400	(30,120.00)	Client	Sell
10:33:24	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.0065	(25,016,250.00)	Client	Sell
10:33:40	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2177	25,544,250.00	Client	Buy
10:34:43	\$ / R 16-Mar-09	Currency Future	1	1,000	3,500	3,500,000	10.2583	35,904,050.00	Member	Buy
10:35:39	\$ / R 12-Jun-09	Currency Future	1	1,000	3,500	3,500,000	10.2583	(35,904,050.00)	Member	Sell
10:42:48	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.0400	(70,280.00)	Sub-Account	Sell
10:42:48	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.0400	70,280.00	Client	Buy
10:45:07	\$ / R 12-Jun-09	Currency Future	1	1,000	3,500	3,500,000	10.2583	35,904,050.00	Client	Buy
10:45:20	\$ / R 16-Mar-09	Currency Future	1	1,000	3,500	3,500,000	10.2583	(35,904,050.00)	Client	Sell
10:59:39	\$ / R 12-Jun-09	Currency Future	1	1,000	350	350,000	10.2100	3,573,500.00	Client	Buy
10:59:39	\$ / R 12-Jun-09	Currency Future	1	1,000	350	350,000	10.2100	(3,573,500.00)	Member	Sell
11:18:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2680	51,340.00	Sub-Account	Buy
11:18:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2680	(51,340.00)	Sub-Account	Sell
12:03:07	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	10.0500	(90,450.00)	Sub-Account	Sell
12:03:07	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	10.0500	90,450.00	Client	Buy
13:45:50	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	10.3825	(103,825.00)	Sub-Account	Sell
13:45:50	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	10.3825	103,825.00	Client	Buy
14:34:49	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.0400	40,160.00	Client	Buy
14:34:49	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.0400	(40,160.00)	Sub-Account	Sell
14:34:49	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.2100	204,200.00	Sub-Account	Buy
14:34:49	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.2100	(204,200.00)	Sub-Account	Sell
14:40:45	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0420	(502,100.00)	Sub-Account	Sell
14:40:45	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0420	502,100.00	Client	Buy
15:21:48	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0300	(50,150.00)	Sub-Account	Sell
15:21:48	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0300	50,150.00	Client	Buy
15:23:07	\$ / R 16-Mar-09	Currency Future	1	1,000	115	115,000	10.0200	(1,152,300.00)	Sub-Account	Sell
15:23:07	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0200	(400,800.00)	Sub-Account	Sell
15:23:07	\$ / R 16-Mar-09	Currency Future	1	1,000	115	115,000	10.0200	1,152,300.00	Client	Buy
15:23:07	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.0200	400,800.00	Client	Buy
15:23:07	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0250	501,250.00	Client	Buy
15:23:07	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0250	(501,250.00)	Sub-Account	Sell
15:54:57	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0200	(10,020.00)	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
15:54:57	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0200	10,020.00	Client	Buy
15:55:38	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.1850	203,700.00	Sub-Account	Buy
15:55:38	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.1850	(203,700.00)	Sub-Account	Sell
15:58:00	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9949	99,949.00	Client	Buy
15:59:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9949	(99,949.00)	Member	Sell
16:36:34	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.0450	1,004,500.00	Member	Buy
16:36:34	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.0450	(1,004,500.00)	Sub-Account	Sell
16:38:25	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0450	(502,250.00)	Member	Sell
16:38:25	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0450	502,250.00	Client	Buy
16:39:16	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0450	502,250.00	Client	Buy
16:39:16	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0450	(502,250.00)	Member	Sell
16:55:33	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0340	10,034.00	Member	Buy
16:56:21	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0340	(10,034.00)	Member	Sell
Total for \$ / R Currency Future			44		13,157	13,157,000		134,081,015.50		
09:06:26	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.9425	74,712.50	Client	Buy
09:06:26	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.9425	(74,712.50)	Sub-Account	Sell
12:09:56	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.6100	(146,100.00)	Sub-Account	Sell
12:09:56	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.6100	146,100.00	Sub-Account	Buy
12:12:30	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.6000	146,000.00	Member	Buy
12:12:30	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.6000	(146,000.00)	Client	Sell
13:37:41	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.7000	735,000.00	Sub-Account	Buy
13:37:41	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.7000	(735,000.00)	Client	Sell
14:55:42	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.9200	(74,600.00)	Sub-Account	Sell
14:55:42	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.9200	74,600.00	Client	Buy
Total for £ / R Currency Future			5		80	80,000		1,176,412.50		
11:44:05	€ / R 12-Jun-09	Currency Future	1	1,000	1,400	1,400,000	13.1031	18,344,340.00	Member	Buy
12:15:18	€ / R 12-Jun-09	Currency Future	1	1,000	1,400	1,400,000	13.1031	(18,344,340.00)	Client	Sell
Total for € / R Currency Future			1		1,400	1,400,000		18,344,340.00		
Grand Total for all Instruments			50		14,637	14,637,000		153,601,768.00		