



Currency Futures Matched Trades

Report for 19/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:05:41	\$ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	10.2130	(122,556.00)	Sub-Account	Sell
09:05:41	\$ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	10.2130	122,556.00	Client	Buy
09:18:45	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2000	102,000.00	Sub-Account	Buy
09:18:45	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2000	(102,000.00)	Client	Sell
09:21:07	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.2005	153,007.50	Sub-Account	Buy
09:21:07	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.2005	(153,007.50)	Client	Sell
09:21:40	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	10.2195	(194,170.50)	Client	Sell
09:21:40	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	10.2195	194,170.50	Client	Buy
09:23:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2195	102,195.00	Client	Buy
09:23:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2195	(102,195.00)	Client	Sell
09:26:04	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2200	51,100.00	Client	Buy
09:26:04	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2200	(51,100.00)	Client	Sell
09:35:09	\$ / R 16-Mar-09	Currency Future	1	1,000	11	11,000	10.2250	(112,475.00)	Sub-Account	Sell
09:35:09	\$ / R 16-Mar-09	Currency Future	1	1,000	11	11,000	10.2250	112,475.00	Client	Buy
09:42:34	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2195	51,097.50	Client	Buy
09:42:34	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2200	102,200.00	Client	Buy
09:42:34	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2195	(51,097.50)	Sub-Account	Sell
09:42:34	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2200	(102,200.00)	Sub-Account	Sell
09:54:59	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1655	1,016,550.00	Sub-Account	Buy
09:54:59	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1655	(1,016,550.00)	Client	Sell
09:55:42	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1650	1,016,500.00	Sub-Account	Buy
09:55:42	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.1650	(1,016,500.00)	Member	Sell
09:57:17	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1713	(25,428,250.00)	Member	Sell
09:59:09	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1650	(508,250.00)	Client	Sell
09:59:09	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1650	508,250.00	Member	Buy
09:59:47	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1650	508,250.00	Member	Buy
09:59:47	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1650	(508,250.00)	Client	Sell
10:01:16	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1505	40,602.00	Client	Buy
10:01:16	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.1500	(203,000.00)	Sub-Account	Sell
10:01:16	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.1505	(40,602.00)	Sub-Account	Sell
10:01:16	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.1500	203,000.00	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
10:32:40	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.3000	412,000.00	Client	Buy
10:32:40	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.3000	(412,000.00)	Sub-Account	Sell
10:32:57	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1313	(25,328,250.00)	Member	Sell
10:37:48	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2932	(102,932.00)	Member	Sell
10:39:12	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2932	102,932.00	Client	Buy
10:40:03	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.0905	302,715.00	Sub-Account	Buy
10:40:03	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.0905	(302,715.00)	Client	Sell
11:06:14	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.1500	30,450.00	Client	Buy
11:06:14	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.1500	(30,450.00)	Sub-Account	Sell
11:20:13	\$ / R 16-Mar-09	Currency Future	1	1,000	450	450,000	10.1100	(4,549,500.00)	Member	Sell
11:34:04	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1313	25,328,250.00	Client	Buy
11:34:16	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.1713	25,428,250.00	Client	Buy
11:34:32	\$ / R 16-Mar-09	Currency Future	1	1,000	450	450,000	10.1100	4,549,500.00	Client	Buy
12:29:27	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1150	10,115.00	Sub-Account	Buy
12:29:27	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1150	(10,115.00)	Client	Sell
12:45:45	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1100	(10,110.00)	Client	Sell
12:45:45	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.1100	10,110.00	Client	Buy
13:00:20	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1000	(505,000.00)	Client	Sell
13:00:20	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1000	505,000.00	Sub-Account	Buy
13:00:30	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0955	(504,775.00)	Client	Sell
13:00:30	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0955	504,775.00	Sub-Account	Buy
13:02:51	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0950	(504,750.00)	Client	Sell
13:02:51	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.0950	504,750.00	Sub-Account	Buy
13:03:01	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1039	505,195.00	Member	Buy
13:03:27	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1000	(505,000.00)	Client	Sell
13:03:27	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1000	505,000.00	Sub-Account	Buy
13:03:33	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1091	505,455.00	Member	Buy
13:04:32	\$ / R 16-Mar-09	Currency Future	1	1,000	38	38,000	10.0950	(383,610.00)	Client	Sell
13:04:32	\$ / R 16-Mar-09	Currency Future	1	1,000	38	38,000	10.0950	383,610.00	Sub-Account	Buy
13:04:44	\$ / R 16-Mar-09	Currency Future	1	1,000	38	38,000	10.1091	384,145.80	Member	Buy
13:06:07	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1039	(505,195.00)	Member	Sell
13:06:29	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1091	(505,455.00)	Member	Sell
13:07:05	\$ / R 16-Mar-09	Currency Future	1	1,000	38	38,000	10.1091	(384,145.80)	Member	Sell
13:42:11	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1414	(20,282.80)	Sub-Account	Sell
13:42:11	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1414	20,282.80	Client	Buy
13:42:21	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1330	(20,266.00)	Member	Sell
13:43:19	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.1330	20,266.00	Member	Buy
14:22:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	50,500.00	Client	Buy
14:22:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1000	(50,500.00)	Sub-Account	Sell
14:22:17	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1028	(50,514.00)	Member	Sell
14:23:27	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1028	50,514.00	Client	Buy
14:23:56	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0893	(50,446.50)	Member	Sell
14:24:23	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0900	201,800.00	Client	Buy
14:24:23	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.0900	(201,800.00)	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
14:24:32	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.0843	(80,674.40)	Member	Sell
14:25:45	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0893	50,446.50	Member	Buy
14:26:04	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.0843	80,674.40	Member	Buy
14:26:30	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0880	50,440.00	Client	Buy
14:26:30	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0880	(50,440.00)	Sub-Account	Sell
14:27:32	\$ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	10.0573	(120,687.60)	Member	Sell
14:28:42	\$ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	10.0573	120,687.60	Member	Buy
14:46:11	\$ / R 16-Mar-09	Currency Future	1	1,000	1,500	1,500,000	10.0593	(15,088,950.00)	Member	Sell
14:51:23	\$ / R 16-Mar-09	Currency Future	1	1,000	1,500	1,500,000	10.0593	15,088,950.00	Client	Buy
15:26:44	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2445	(51,222.50)	Member	Sell
15:37:48	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1000	101,000.00	Client	Buy
15:37:48	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1000	(101,000.00)	Sub-Account	Sell
15:38:37	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0703	(100,703.00)	Member	Sell
15:39:18	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0703	100,703.00	Member	Buy
15:49:31	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.0105	300,315.00	Sub-Account	Buy
15:49:31	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.0105	(300,315.00)	Sub-Account	Sell
15:53:33	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.2445	51,222.50	Client	Buy
15:57:51	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0100	10,010.00	Client	Buy
15:57:51	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0100	(10,010.00)	Sub-Account	Sell
16:58:56	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0500	30,150.00	Client	Buy
16:58:56	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0500	(30,150.00)	Client	Sell
Total for \$ / R Currency Future			48		7,955	7,955,000		80,584,168.10		
Grand Total for all Instruments			48		7,955	7,955,000		80,584,168.10		