



Currency Futures Matched Trades

Report for 25/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:12:40	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9655	(9,965.50)	Sub-Account	Sell
09:12:40	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9655	9,965.50	Sub-Account	Buy
09:18:52	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.1360	(304,080.00)	Sub-Account	Sell
09:18:52	\$ / R 12-Jun-09	Currency Future	1	1,000	30	30,000	10.1360	304,080.00	Client	Buy
09:20:00	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	9.9691	(2,492,275.00)	Member	Sell
09:20:15	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0860	10,086,000.00	Member	Buy
09:20:42	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0610	10,061,000.00	Member	Buy
09:24:44	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1335	101,335.00	Client	Buy
09:24:44	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1335	(101,335.00)	Sub-Account	Sell
09:29:18	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.9805	299,415.00	Client	Buy
09:29:18	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.9805	(299,415.00)	Sub-Account	Sell
09:32:19	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9800	49,900.00	Sub-Account	Buy
09:32:19	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9800	(49,900.00)	Client	Sell
09:32:26	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	9.9805	149,707.50	Sub-Account	Buy
09:32:26	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	9.9805	(149,707.50)	Sub-Account	Sell
09:35:15	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9820	(99,820.00)	Sub-Account	Sell
09:35:15	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9820	99,820.00	Client	Buy
09:35:15	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	9.9805	139,727.00	Client	Buy
09:35:15	\$ / R 16-Mar-09	Currency Future	1	1,000	14	14,000	9.9805	(139,727.00)	Sub-Account	Sell
09:39:39	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0860	(10,086,000.00)	Client	Sell
09:40:09	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.1606	(203,212.00)	Member	Sell
09:40:17	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0610	(10,061,000.00)	Client	Sell
09:43:09	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	9.9895	(69,926.50)	Sub-Account	Sell
09:43:09	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	9.9895	69,926.50	Client	Buy
09:47:01	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.1606	203,212.00	Client	Buy
09:49:03	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9905	(9,990.50)	Sub-Account	Sell
09:49:03	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.9905	9,990.50	Sub-Account	Buy
09:49:36	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9905	(49,952.50)	Sub-Account	Sell
09:49:36	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9905	49,952.50	Client	Buy
09:55:40	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	9.9909	(2,497,725.00)	Member	Sell
10:13:35	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.9579	(4,978,950.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:14:54	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	9.9674	(2,491,850.00)	Member	Sell
10:18:02	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.9701	4,985,050.00	Member	Buy
10:21:07	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.9579	4,978,950.00	Client	Buy
10:21:09	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	9.9691	2,492,275.00	Client	Buy
10:21:29	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	9.9701	(4,985,050.00)	Client	Sell
10:24:27	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	9.9909	2,497,725.00	Client	Buy
10:24:55	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	9.9674	2,491,850.00	Client	Buy
10:52:40	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0200	50,100.00	Sub-Account	Buy
10:52:40	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0200	(50,100.00)	Client	Sell
10:52:57	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.0245	(150,367.50)	Sub-Account	Sell
10:52:57	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.0245	150,367.50	Sub-Account	Buy
11:03:04	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9792	(9,979,200.00)	Member	Sell
11:20:05	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0194	(10,019.40)	Member	Sell
11:20:34	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0194	10,019.40	Client	Buy
11:21:02	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	10.3195	103,195.00	Client	Buy
11:21:02	\$ / R 14-Sep-09	Currency Future	1	1,000	10	10,000	10.3195	(103,195.00)	Sub-Account	Sell
11:21:39	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9792	9,979,200.00	Client	Buy
12:26:51	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0120	(50,060.00)	Client	Sell
12:26:51	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0120	50,060.00	Client	Buy
12:26:51	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0110	(20,022.00)	Client	Sell
12:26:51	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0110	20,022.00	Client	Buy
13:34:00	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0102	2,502,550.00	Member	Buy
13:34:39	\$ / R 16-Mar-09	Currency Future	1	1,000	1,503	1,503,000	10.0170	15,055,551.00	Member	Buy
13:50:23	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0102	(2,502,550.00)	Client	Sell
14:02:28	\$ / R 16-Mar-09	Currency Future	1	1,000	1,503	1,503,000	10.0170	(15,055,551.00)	Member	Sell
14:37:46	\$ / R 16-Mar-09	Currency Future	1	1,000	1,503	1,503,000	10.0070	(15,040,521.00)	Client	Sell
14:37:46	\$ / R 16-Mar-09	Currency Future	1	1,000	1,503	1,503,000	10.0070	15,040,521.00	Member	Buy
15:07:02	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0250	100,250.00	Client	Buy
15:07:02	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0250	(100,250.00)	Sub-Account	Sell
15:13:27	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0110	20,022.00	Client	Buy
15:13:27	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.0110	(20,022.00)	Sub-Account	Sell
15:24:08	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1688	(101,688.00)	Sub-Account	Sell
15:24:08	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1700	(50,850.00)	Sub-Account	Sell
15:24:08	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.1700	50,850.00	Client	Buy
15:24:08	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	10.1688	20,337.60	Client	Buy
15:24:08	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	10.1688	(20,337.60)	Sub-Account	Sell
15:24:08	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1688	101,688.00	Client	Buy
15:53:43	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0000	50,000.00	Client	Buy
15:53:43	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.0000	(50,000.00)	Client	Sell
15:53:43	\$ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	10.0085	(350,297.50)	Sub-Account	Sell
15:53:43	\$ / R 16-Mar-09	Currency Future	1	1,000	35	35,000	10.0085	350,297.50	Client	Buy
15:54:47	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.3000	(51,500.00)	Sub-Account	Sell
15:54:47	\$ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	10.3000	51,500.00	Client	Buy
15:57:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1500	10,150.00	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
15:57:24	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.1500	(10,150.00)	Sub-Account	Sell
16:45:22	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9900	49,950.00	Sub-Account	Buy
16:45:22	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9900	(49,950.00)	Client	Sell
Total for \$ / R Currency Future			39		8,272	8,272,000		82,846,512.50		
09:20:58	£ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	14.5092	(3,627,300.00)	Member	Sell
10:13:26	£ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	14.4927	(3,623,175.00)	Member	Sell
10:20:56	£ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	14.5092	3,627,300.00	Client	Buy
10:24:42	£ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	14.4927	3,623,175.00	Client	Buy
10:34:13	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	14.5665	14,566.50	Sub-Account	Buy
10:34:13	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	14.5665	(14,566.50)	Client	Sell
14:37:44	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	14.9015	59,606.00	Client	Buy
14:37:44	£ / R 14-Sep-09	Currency Future	1	1,000	4	4,000	14.9015	(59,606.00)	Sub-Account	Sell
15:23:53	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.4000	(720,000.00)	Sub-Account	Sell
15:23:53	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.4000	720,000.00	Client	Buy
16:17:30	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.3500	717,500.00	Client	Buy
16:17:30	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.3500	(717,500.00)	Sub-Account	Sell
16:35:32	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	14.7635	(73,817.50)	Sub-Account	Sell
16:35:32	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	14.7635	73,817.50	Client	Buy
16:38:59	£ / R 16-Mar-09	Currency Future	1	1,000	350	350,000	14.3237	(5,013,295.00)	Member	Sell
16:41:24	£ / R 16-Mar-09	Currency Future	1	1,000	350	350,000	14.3237	5,013,295.00	Client	Buy
Total for £ / R Currency Future			8		960	960,000		13,849,260.00		
11:59:47	ZAAD 16-Mar-09	Currency Future	1	1,000	150	150,000	6.5204	978,060.00	Member	Buy
12:00:26	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	6.6169	(661,690.00)	Member	Sell
13:05:51	ZAAD 16-Mar-09	Currency Future	1	1,000	150	150,000	6.5204	(978,060.00)	Client	Sell
13:06:09	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	6.6169	661,690.00	Client	Buy
Total for ZAAD Currency Future			2		250	250,000		1,639,750.00		
Grand Total for all Instruments			49		9,482	9,482,000		98,335,522.50		