



# Currency Futures Matched Trades

Report for 18/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:59:58	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4518	(10,451,800.00)	Member	Sell
09:01:41	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4618	(10,461,800.00)	Member	Sell
09:08:29	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4628	(10,462,800.00)	Member	Sell
09:08:29	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4628	(10,462,800.00)	Member	Sell
09:08:29	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4628	(10,462,800.00)	Member	Sell
09:27:19	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4628	10,462,800.00	Client	Buy
09:27:43	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4628	10,462,800.00	Client	Buy
09:28:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4628	10,462,800.00	Client	Buy
09:29:21	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4618	10,461,800.00	Client	Buy
09:29:45	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4518	10,451,800.00	Client	Buy
09:45:03	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	10.5995	264,987.50	Member	Buy
10:17:09	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2591	(51,295.50)	Member	Sell
10:18:07	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2591	51,295.50	Client	Buy
10:33:48	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.4400	(52,200.00)	Client	Sell
10:33:48	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.4400	52,200.00	Client	Buy
11:04:03	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.4447	26,111,750.00	Member	Buy
11:13:48	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3000	10,300.00	Sub-Account	Buy
11:13:48	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3000	(10,300.00)	Client	Sell
11:15:36	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.4525	209,050.00	Sub-Account	Buy
11:15:36	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.4525	(209,050.00)	Client	Sell
11:18:41	\$ / R 16-Mar-09	Currency Future	1	1,000	499	499,000	10.3000	(5,139,700.00)	Client	Sell
11:18:41	\$ / R 16-Mar-09	Currency Future	1	1,000	499	499,000	10.3000	5,139,700.00	Sub-Account	Buy
11:18:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3000	(10,300.00)	Client	Sell
11:18:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3000	10,300.00	Sub-Account	Buy
11:18:42	\$ / R 16-Mar-09	Currency Future	1	1,000	499	499,000	10.3000	(5,139,700.00)	Client	Sell
11:18:42	\$ / R 16-Mar-09	Currency Future	1	1,000	499	499,000	10.3000	5,139,700.00	Sub-Account	Buy
11:24:46	\$ / R 16-Mar-09	Currency Future	1	1,000	13	13,000	10.2545	133,308.50	Sub-Account	Buy
11:24:46	\$ / R 16-Mar-09	Currency Future	1	1,000	13	13,000	10.2545	(133,308.50)	Client	Sell
11:35:51	\$ / R 16-Mar-09	Currency Future	1	1,000	450	450,000	10.3024	4,636,080.00	Member	Buy
11:49:07	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3275	10,327.50	Sub-Account	Buy
11:49:07	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3275	(10,327.50)	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
11:49:26	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3317	10,331.70	Member	Buy
11:52:10	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.3317	(10,331.70)	Member	Sell
12:19:14	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.3500	(414,000.00)	Client	Sell
12:19:14	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.3500	(2,070,000.00)	Client	Sell
12:19:14	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.3500	414,000.00	Sub-Account	Buy
12:19:14	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.3500	2,070,000.00	Sub-Account	Buy
12:41:24	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.3520	1,035,200.00	Client	Buy
12:41:24	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.3520	(1,035,200.00)	Member	Sell
13:25:30	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2500	(51,250.00)	Sub-Account	Sell
13:25:30	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2500	51,250.00	Client	Buy
13:30:48	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2217	(51,108.50)	Member	Sell
13:32:38	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2217	51,108.50	Member	Buy
13:40:32	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	10.3150	(722,050.00)	Client	Sell
13:40:32	\$ / R 12-Jun-09	Currency Future	1	1,000	70	70,000	10.3150	722,050.00	Member	Buy
15:15:35	\$ / R 14-Sep-09	Currency Future	1	1,000	25	25,000	10.5995	(264,987.50)	Client	Sell
15:15:51	\$ / R 16-Mar-09	Currency Future	1	1,000	450	450,000	10.3024	(4,636,080.00)	Client	Sell
15:16:11	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.4447	(26,111,750.00)	Client	Sell
15:39:00	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.4125	(31,237.50)	Client	Sell
15:39:00	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.4125	31,237.50	Sub-Account	Buy
15:40:45	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.2700	(30,810.00)	Sub-Account	Sell
15:40:45	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.2700	30,810.00	Client	Buy
16:02:39	\$ / R 16-Mar-09	Currency Future	1	1,000	1,500	1,500,000	10.2398	15,359,700.00	Member	Buy
16:03:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4092	10,409,200.00	Member	Buy
16:13:35	\$ / R 12-Jun-09	Currency Future	1	1,000	1,000	1,000,000	10.4092	(10,409,200.00)	Client	Sell
16:13:51	\$ / R 16-Mar-09	Currency Future	1	1,000	1,500	1,500,000	10.2398	(15,359,700.00)	Client	Sell
16:27:17	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.5750	10,575.00	Client	Buy
16:27:17	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	10.5750	(10,575.00)	Client	Sell
16:31:08	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2500	205,000.00	Sub-Account	Buy
16:31:08	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2500	(205,000.00)	Client	Sell
16:50:07	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2721	25,680,250.00	Member	Buy
16:51:46	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.3000	(20,600.00)	Client	Sell
16:51:46	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	10.3000	20,600.00	Sub-Account	Buy
16:52:39	\$ / R 16-Mar-09	Currency Future	1	1,000	2,500	2,500,000	10.2721	(25,680,250.00)	Client	Sell
<b>Total for \$ / R Currency Future</b>			<b>32</b>		<b>14,469</b>	<b>14,469,000</b>		<b>150,172,311.70</b>		

09:42:37	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	14.6530	(14,653.00)	Sub-Account	Sell
09:42:37	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	14.6530	14,653.00	Client	Buy
12:19:22	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.1000	75,500.00	Sub-Account	Buy
12:19:22	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.1000	(75,500.00)	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
<b>Total for £ / R Currency Future</b>			<b>2</b>		<b>6</b>	<b>6,000</b>		<b>90,153.00</b>		
12:19:16	€ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	13.0000	(260,000.00)	Client	Sell
12:19:16	€ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	13.0000	260,000.00	Sub-Account	Buy
<b>Total for € / R Currency Future</b>			<b>1</b>		<b>20</b>	<b>20,000</b>		<b>260,000.00</b>		
<b>Grand Total for all Instruments</b>			<b>35</b>		<b>14,495</b>	<b>14,495,000</b>		<b>150,522,464.70</b>		