



Currency Futures Matched Trades

Report for 24/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:48:24	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.3200	(103,200.00)	Member	Sell
08:48:45	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.3200	(103,200.00)	Member	Sell
08:53:59	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.3200	103,200.00	Client	Buy
08:58:01	\$ / R 16-Mar-09	Currency Future	1	1,000	3,500	3,500,000	10.1367	(35,478,450.00)	Member	Sell
08:59:30	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.3200	103,200.00	Client	Buy
09:20:06	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1340	506,700.00	Sub-Account	Buy
09:20:06	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.1340	(506,700.00)	Sub-Account	Sell
09:41:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1100	(50,550.00)	Sub-Account	Sell
09:41:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1100	50,550.00	Sub-Account	Buy
11:16:27	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1300	(101,300.00)	Client	Sell
11:16:27	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1300	101,300.00	Client	Buy
11:35:03	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1340	50,670.00	Client	Buy
11:35:03	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1340	(50,670.00)	Client	Sell
12:03:04	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1630	5,081,500.00	Client	Buy
12:03:04	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1630	(5,081,500.00)	Sub-Account	Sell
12:04:42	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1596	(5,079,800.00)	Member	Sell
12:08:17	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1646	(5,082,300.00)	Member	Sell
12:13:47	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1596	5,079,800.00	Client	Buy
12:14:23	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.1646	5,082,300.00	Client	Buy
12:43:45	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.1290	30,387.00	Client	Buy
12:43:45	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.1290	(30,387.00)	Sub-Account	Sell
12:54:30	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1200	101,200.00	Client	Buy
12:54:30	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1200	(101,200.00)	Sub-Account	Sell
14:09:26	\$ / R 16-Mar-09	Currency Future	1	1,000	3,500	3,500,000	10.1367	35,478,450.00	Client	Buy
14:31:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.3165	(103,165.00)	Sub-Account	Sell
14:31:17	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.3165	103,165.00	Client	Buy
14:31:29	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.3160	(30,948.00)	Sub-Account	Sell
14:31:29	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.3160	30,948.00	Client	Buy
15:31:32	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1146	50,573.00	Client	Buy
15:31:32	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1146	(50,573.00)	Sub-Account	Sell
15:33:58	\$ / R 12-Jun-09	Currency Future	1	1,000	2,237	2,237,000	10.3250	23,097,025.00	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
15:33:58	\$ / R 12-Jun-09	Currency Future	1	1,000	2,237	2,237,000	10.3250	(23,097,025.00)	Client	Sell
15:45:52	\$ / R 12-Jun-09	Currency Future	1	1,000	2,237	2,237,000	10.3050	(23,052,285.00)	Member	Sell
15:45:52	\$ / R 12-Jun-09	Currency Future	1	1,000	2,237	2,237,000	10.3050	23,052,285.00	Client	Buy
16:07:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1300	(101,300.00)	Sub-Account	Sell
16:07:38	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1300	101,300.00	Client	Buy
16:18:37	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1090	101,090.00	Client	Buy
16:18:37	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1090	(101,090.00)	Sub-Account	Sell
16:40:42	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1080	101,080.00	Client	Buy
16:40:42	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1080	(101,080.00)	Sub-Account	Sell
16:42:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2505	(102,505.00)	Sub-Account	Sell
16:42:04	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.2505	102,505.00	Client	Buy
16:52:01	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0500	30,150.00	Client	Buy
16:52:01	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.0500	(30,150.00)	Client	Sell
16:54:33	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0400	(100,400.00)	Sub-Account	Sell
16:54:33	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0400	100,400.00	Client	Buy

Total for \$ / R Currency Future **23** **9,648** **9,648,000** **98,639,778.00**

11:36:31	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.6600	(43,980.00)	Client	Sell
11:36:31	£ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	14.6600	43,980.00	Client	Buy
11:55:54	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.1200	75,600.00	Sub-Account	Buy
11:55:54	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.1200	(75,600.00)	Client	Sell
14:47:35	£ / R 12-Jun-09	Currency Future	1	1,000	155	155,000	14.9250	2,313,375.00	Member	Buy
14:49:11	£ / R 12-Jun-09	Currency Future	1	1,000	155	155,000	14.9250	(2,313,375.00)	Client	Sell
16:11:52	£ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	14.6600	(58,640.00)	Sub-Account	Sell
16:11:52	£ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	14.6600	58,640.00	Client	Buy

Total for £ / R Currency Future **4** **167** **167,000** **2,491,595.00**

11:43:13	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	12.9110	64,555.00	Sub-Account	Buy
11:43:13	€ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	12.9110	(64,555.00)	Client	Sell
14:31:02	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.1470	131,470.00	Sub-Account	Buy
14:31:02	€ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	13.1470	(131,470.00)	Client	Sell
14:59:32	€ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	12.8935	386,805.00	Sub-Account	Buy
14:59:32	€ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	12.8935	(386,805.00)	Client	Sell
16:05:09	€ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	12.9100	103,280.00	Client	Buy
16:05:09	€ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	12.9100	(103,280.00)	Sub-Account	Sell
16:46:33	€ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	12.8200	153,840.00	Client	Buy
16:46:33	€ / R 16-Mar-09	Currency Future	1	1,000	12	12,000	12.8200	(153,840.00)	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
Total for € / R Currency Future			5		65	65,000		839,950.00		
15:52:18	ZAAD 16-Mar-09	Currency Future	1	1,000	1	1,000	6.4970	(6,497.00)	Client	Sell
15:52:18	ZAAD 16-Mar-09	Currency Future	1	1,000	1	1,000	6.4970	6,497.00	Sub-Account	Buy
Total for ZAAD Currency Future			1		1	1,000		6,497.00		
Grand Total for all Instruments			33		9,881	9,881,000		101,977,820.00		