

# Currency Futures Matched Trades

Report for 20/11/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:51:58	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.6800	53,400.00	Sub-Account	Buy
08:51:58	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.6800	(53,400.00)	Sub-Account	Sell
08:54:23	\$ / R 12-Dec-08	Currency Future	1	1,000	400	400,000	10.6696	(4,267,840.00)	Member	Sell
09:03:35	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.5867	(5,293,350.00)	Client	Sell
09:03:35	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.5867	5,293,350.00	Sub-Account	Buy
09:03:43	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.5867	(5,293,350.00)	Client	Sell
09:03:43	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.5867	5,293,350.00	Sub-Account	Buy
09:04:04	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.6398	53,199.00	Client	Buy
09:04:04	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.6398	(53,199.00)	Sub-Account	Sell
09:05:24	\$ / R 16-Mar-09	Currency Future	1	1,000	44	44,000	10.8977	479,498.80	Client	Buy
09:05:24	\$ / R 16-Mar-09	Currency Future	1	1,000	44	44,000	10.8977	(479,498.80)	Sub-Account	Sell
09:07:47	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.5967	5,298,350.00	Sub-Account	Buy
09:07:47	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.5967	(5,298,350.00)	Client	Sell
09:07:54	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.5967	5,298,350.00	Sub-Account	Buy
09:07:54	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.5967	(5,298,350.00)	Client	Sell
09:08:45	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.5867	1,058,670.00	Sub-Account	Buy
09:08:45	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.5867	(1,058,670.00)	Sub-Account	Sell
09:13:34	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.6800	(53,400.00)	Sub-Account	Sell
09:13:34	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.6800	53,400.00	Member	Buy
09:13:58	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.6900	106,900.00	Member	Buy
09:13:58	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.6900	(106,900.00)	Client	Sell
09:14:51	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.6667	(106,667.00)	Client	Sell
09:14:51	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.6667	106,667.00	Sub-Account	Buy
09:14:58	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	10.7077	(3,212,310.00)	Member	Sell
09:18:28	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.9872	109,872.00	Client	Buy
09:18:28	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.9872	(109,872.00)	Sub-Account	Sell
09:25:38	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.6880	(10,688.00)	Member	Sell
09:35:41	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.6500	(1,065,000.00)	Client	Sell
09:35:41	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.6500	1,065,000.00	Sub-Account	Buy
09:37:16	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.6880	10,688.00	Client	Buy
09:37:18	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.6800	53,400.00	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
09:37:18	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.6800	(53,400.00)	Client	Sell
09:37:26	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.9200	1,092,000.00	Sub-Account	Buy
09:37:26	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.9200	(1,092,000.00)	Client	Sell
09:42:28	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	10.7077	3,212,310.00	Client	Buy
09:42:43	\$ / R 12-Dec-08	Currency Future	1	1,000	400	400,000	10.6696	4,267,840.00	Client	Buy
09:46:41	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.6651	(31,995.30)	Sub-Account	Sell
09:46:41	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.6651	31,995.30	Client	Buy
09:47:54	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.9200	10,920.00	Client	Buy
09:47:54	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.9200	(10,920.00)	Client	Sell
10:07:56	\$ / R 16-Mar-09	Currency Future	1	1,000	39	39,000	10.9200	(425,880.00)	Client	Sell
10:07:56	\$ / R 16-Mar-09	Currency Future	1	1,000	39	39,000	10.9200	425,880.00	Sub-Account	Buy
10:13:51	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	1.0000	(10,000.00)	Member	Sell
10:13:51	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	1.0000	10,000.00	Member	Buy
10:15:47	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.9526	10,952.60	Sub-Account	Buy
10:15:47	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.9526	(10,952.60)	Client	Sell
10:33:44	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	10.6643	26,660,750.00	Member	Buy
10:35:14	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	10.6800	(213,600.00)	Sub-Account	Sell
10:35:14	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	10.6800	213,600.00	Sub-Account	Buy
10:35:30	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	10.6643	(26,660,750.00)	Client	Sell
10:40:17	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.7200	(10,720.00)	Client	Sell
10:40:17	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.7200	10,720.00	Sub-Account	Buy
10:40:43	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	10.7200	(42,880.00)	Client	Sell
10:40:43	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	10.7200	42,880.00	Sub-Account	Buy
10:40:49	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	10.7251	64,350.60	Sub-Account	Buy
10:40:49	\$ / R 12-Dec-08	Currency Future	1	1,000	6	6,000	10.7251	(64,350.60)	Sub-Account	Sell
10:49:02	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	11.1504	33,451.20	Sub-Account	Buy
10:49:02	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	11.1504	(33,451.20)	Client	Sell
11:23:03	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6898	5,344,900.00	Sub-Account	Buy
11:23:03	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6898	(5,344,900.00)	Sub-Account	Sell
11:23:06	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6898	(5,344,900.00)	Sub-Account	Sell
11:23:06	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6898	5,344,900.00	Sub-Account	Buy
11:23:26	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6798	5,339,900.00	Sub-Account	Buy
11:23:26	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6798	(5,339,900.00)	Sub-Account	Sell
11:23:29	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6798	5,339,900.00	Sub-Account	Buy
11:23:29	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6798	(5,339,900.00)	Sub-Account	Sell
11:25:50	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6648	(5,332,400.00)	Sub-Account	Sell
11:25:50	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6648	5,332,400.00	Client	Buy
11:25:52	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6648	5,332,400.00	Sub-Account	Buy
11:25:52	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.6648	(5,332,400.00)	Sub-Account	Sell
11:26:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.8700	54,350.00	Sub-Account	Buy
11:26:14	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.8700	(54,350.00)	Client	Sell
11:29:28	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.6300	1,063,000.00	Client	Buy
11:29:28	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.6300	(1,063,000.00)	Sub-Account	Sell
11:57:23	\$ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	10.7100	(374,850.00)	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
11:57:23	\$ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	10.7100	374,850.00	Member	Buy
12:09:08	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.9279	(54,639.50)	Client	Sell
12:09:08	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.9279	54,639.50	Sub-Account	Buy
12:17:54	\$ / R 12-Dec-08	Currency Future	1	1,000	3,549	3,549,000	10.7277	(38,072,607.30)	Member	Sell
12:18:14	\$ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	10.7000	(374,500.00)	Client	Sell
12:18:14	\$ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	10.7000	374,500.00	Client	Buy
12:18:46	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.7000	10,700.00	Client	Buy
12:18:46	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.7000	(10,700.00)	Client	Sell
12:22:38	\$ / R 12-Dec-08	Currency Future	1	1,000	3,549	3,549,000	10.7277	38,072,607.30	Client	Buy
12:30:21	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6626	21,325,200.00	Member	Buy
12:31:46	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6626	(21,325,200.00)	Client	Sell
12:42:39	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6576	21,315,200.00	Member	Buy
12:44:55	\$ / R 12-Dec-08	Currency Future	1	1,000	24	24,000	10.7000	256,800.00	Client	Buy
12:44:55	\$ / R 12-Dec-08	Currency Future	1	1,000	24	24,000	10.7000	(256,800.00)	Client	Sell
12:44:55	\$ / R 12-Dec-08	Currency Future	1	1,000	276	276,000	10.7098	2,955,904.80	Client	Buy
12:44:55	\$ / R 12-Dec-08	Currency Future	1	1,000	276	276,000	10.7098	(2,955,904.80)	Sub-Account	Sell
12:45:41	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.9300	109,300.00	Client	Buy
12:45:41	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	10.9665	986,985.00	Client	Buy
12:45:41	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	10.9665	(986,985.00)	Sub-Account	Sell
12:45:41	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.9300	(109,300.00)	Client	Sell
13:02:08	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.6417	(532,085.00)	Member	Sell
13:02:08	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.6417	532,085.00	Sub-Account	Buy
13:49:18	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6226	21,245,200.00	Member	Buy
14:45:55	\$ / R 12-Dec-08	Currency Future	1	1,000	96	96,000	10.6020	1,017,792.00	Sub-Account	Buy
14:45:55	\$ / R 12-Dec-08	Currency Future	1	1,000	96	96,000	10.6020	(1,017,792.00)	Sub-Account	Sell
14:52:02	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.5900	(31,770.00)	Client	Sell
14:52:02	\$ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	10.5870	(74,109.00)	Client	Sell
14:52:02	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.5900	31,770.00	Client	Buy
14:52:02	\$ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	10.5870	74,109.00	Sub-Account	Buy
14:55:55	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	10.5820	21,164.00	Sub-Account	Buy
14:55:55	\$ / R 12-Dec-08	Currency Future	1	1,000	2	2,000	10.5820	(21,164.00)	Client	Sell
15:20:49	\$ / R 12-Dec-08	Currency Future	1	1,000	4,925	4,925,000	11.3315	(55,807,637.50)	Member	Sell
15:20:49	\$ / R 12-Dec-08	Currency Future	1	1,000	4,925	4,925,000	11.3315	55,807,637.50	Client	Buy
15:21:51	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6226	(21,245,200.00)	Client	Sell
15:22:08	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6576	(21,315,200.00)	Client	Sell
15:29:24	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.6300	(31,890.00)	Client	Sell
15:29:24	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.6300	31,890.00	Client	Buy
16:06:08	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.6898	106,898.00	Client	Buy
16:06:08	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.6898	(106,898.00)	Sub-Account	Sell
16:47:00	\$ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	10.6624	74,636.80	Sub-Account	Buy
16:47:00	\$ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	10.6624	(74,636.80)	Client	Sell
16:47:50	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	11.1891	78,323.70	Client	Buy
16:47:50	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	11.1891	(78,323.70)	Sub-Account	Sell
16:56:21	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.7038	(10,703.80)	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
16:56:21	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.7038	10,703.80	Client	Buy
16:58:24	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	10.7023	(214,046.00)	Sub-Account	Sell
16:58:24	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	10.7023	214,046.00	Sub-Account	Buy
16:58:50	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	10.7048	214,096.00	Sub-Account	Buy
16:58:50	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	10.7048	(214,096.00)	Sub-Account	Sell
16:59:10	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	10.7048	(214,096.00)	Sub-Account	Sell
16:59:10	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	10.7048	214,096.00	Sub-Account	Buy
16:59:21	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.7048	107,048.00	Sub-Account	Buy
16:59:21	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.7048	(107,048.00)	Sub-Account	Sell
<b>Total for \$ / R Currency Future</b>			<b>64</b>		<b>23,994</b>	<b>23,994,000</b>		<b>259,191,676.90</b>		
09:05:00	£ / R 16-Mar-09	Currency Future	1	1,000	58	58,000	16.2773	(944,083.40)	Sub-Account	Sell
09:05:00	£ / R 16-Mar-09	Currency Future	1	1,000	58	58,000	16.2773	944,083.40	Client	Buy
09:16:26	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.9611	(159,611.00)	Client	Sell
09:16:26	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.9611	159,611.00	Sub-Account	Buy
09:19:01	£ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	16.0579	16,057.90	Client	Buy
09:19:01	£ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	16.0579	(16,057.90)	Sub-Account	Sell
09:28:35	£ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	15.9500	(15,950.00)	Sub-Account	Sell
09:28:35	£ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	15.9500	15,950.00	Client	Buy
10:12:18	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	16.6210	(33,242.00)	Client	Sell
10:12:18	£ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	16.6210	33,242.00	Sub-Account	Buy
10:42:37	£ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	15.8077	47,423.10	Sub-Account	Buy
10:42:37	£ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	15.8077	(47,423.10)	Sub-Account	Sell
11:52:16	£ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	15.8801	79,400.50	Member	Buy
12:11:07	£ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	15.8801	(79,400.50)	Member	Sell
16:30:00	£ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	15.8400	(47,520.00)	Client	Sell
16:30:00	£ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	15.8400	47,520.00	Client	Buy
16:30:00	£ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	15.8504	110,952.80	Client	Buy
16:30:00	£ / R 12-Dec-08	Currency Future	1	1,000	7	7,000	15.8504	(110,952.80)	Sub-Account	Sell
<b>Total for £ / R Currency Future</b>			<b>9</b>		<b>90</b>	<b>90,000</b>		<b>1,454,240.70</b>		
09:51:38	ZAAD 12-Dec-08	Currency Future	1	1,000	1	1,000	6.7100	(6,710.00)	Client	Sell
09:51:38	ZAAD 12-Dec-08	Currency Future	1	1,000	1	1,000	6.7100	6,710.00	Sub-Account	Buy
<b>Total for ZAAD Currency Future</b>			<b>1</b>		<b>1</b>	<b>1,000</b>		<b>6,710.00</b>		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
<b>Grand Total for all Instruments</b>			<b>74</b>		<b>24,085</b>	<b>24,085,000</b>		<b>260,652,627.60</b>		