



Currency Futures Matched Trades

Report for 21/11/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:16:19	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	1.0000	10,000.00	Member	Buy
08:16:19	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	1.0000	(10,000.00)	Member	Sell
08:55:09	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.2308	112,308.00	Member	Buy
09:00:56	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	11.2308	(112,308.00)	Client	Sell
09:01:24	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.7500	(107,500.00)	Client	Sell
09:01:24	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.7500	107,500.00	Sub-Account	Buy
09:08:05	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7449	(5,372,450.00)	Sub-Account	Sell
09:08:05	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7449	5,372,450.00	Sub-Account	Buy
09:08:10	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7449	5,372,450.00	Sub-Account	Buy
09:08:10	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7449	(5,372,450.00)	Sub-Account	Sell
09:08:42	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7449	5,372,450.00	Sub-Account	Buy
09:08:42	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7449	(5,372,450.00)	Sub-Account	Sell
09:08:44	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7449	5,372,450.00	Sub-Account	Buy
09:08:44	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7449	(5,372,450.00)	Sub-Account	Sell
09:13:28	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7139	5,356,950.00	Sub-Account	Buy
09:13:28	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7139	(5,356,950.00)	Sub-Account	Sell
09:13:30	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7139	5,356,950.00	Sub-Account	Buy
09:13:30	\$ / R 12-Dec-08	Currency Future	1	1,000	500	500,000	10.7139	(5,356,950.00)	Sub-Account	Sell
09:13:58	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	11.0071	11,007,100.00	Member	Buy
09:18:39	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	10.7109	26,777,250.00	Member	Buy
09:21:54	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	1.0000	10,000.00	Member	Buy
09:21:54	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	1.0000	(10,000.00)	Member	Sell
09:33:58	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.7139	107,139.00	Sub-Account	Buy
09:33:58	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.7139	(107,139.00)	Client	Sell
09:43:07	\$ / R 12-Dec-08	Currency Future	1	1,000	2,500	2,500,000	10.7109	(26,777,250.00)	Client	Sell
09:43:46	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.9700	164,550.00	Sub-Account	Buy
09:43:46	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.9700	(164,550.00)	Client	Sell
09:51:05	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	10.7005	(85,604.00)	Sub-Account	Sell
09:51:05	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	10.7005	85,604.00	Client	Buy
10:03:52	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.6900	(1,069,000.00)	Client	Sell
10:03:52	\$ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	10.6900	1,069,000.00	Sub-Account	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:07:52	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.6983	(53,491.50)	Client	Sell
10:07:52	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.6983	53,491.50	Sub-Account	Buy
10:08:47	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.7000	(107,000.00)	Client	Sell
10:08:47	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.7000	107,000.00	Sub-Account	Buy
10:15:29	\$ / R 12-Dec-08	Currency Future	1	1,000	96	96,000	10.6020	1,017,792.00	Member	Buy
10:15:29	\$ / R 12-Dec-08	Currency Future	1	1,000	96	96,000	10.6020	(1,017,792.00)	Client	Sell
10:40:16	\$ / R 12-Dec-08	Currency Future	1	1,000	472	472,000	10.5729	(4,990,408.80)	Member	Sell
11:05:53	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.6306	(10,630.60)	Sub-Account	Sell
11:05:53	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.6306	10,630.60	Client	Buy
11:53:43	\$ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	10.6000	(371,000.00)	Client	Sell
11:53:43	\$ / R 12-Dec-08	Currency Future	1	1,000	35	35,000	10.6000	371,000.00	Client	Buy
11:57:26	\$ / R 12-Dec-08	Currency Future	1	1,000	115	115,000	10.6000	1,219,000.00	Client	Buy
11:57:26	\$ / R 12-Dec-08	Currency Future	1	1,000	115	115,000	10.6000	(1,219,000.00)	Sub-Account	Sell
12:00:55	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.4967	(31,490.10)	Sub-Account	Sell
12:00:55	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.4967	31,490.10	Sub-Account	Buy
12:02:58	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.7500	(537,500.00)	Sub-Account	Sell
12:02:58	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.7500	537,500.00	Client	Buy
12:03:08	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.7246	(536,230.00)	Member	Sell
12:03:20	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.7246	536,230.00	Member	Buy
12:07:05	\$ / R 12-Dec-08	Currency Future	1	1,000	472	472,000	10.5729	4,990,408.80	Client	Buy
12:09:26	\$ / R 14-Dec-09	Currency Future	1	1,000	9,452	9,452,000	1,794.8100	(16,964,544,120.00)	Member	Sell
12:13:05	\$ / R 14-Dec-09	Currency Future	1	1,000	9,452	9,452,000	847.1300	8,007,072,760.00	Member	Buy
12:15:48	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	11.0071	(11,007,100.00)	Client	Sell
12:24:13	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	10.5543	(1,583,145.00)	Sub-Account	Sell
12:24:13	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	10.5543	1,583,145.00	Client	Buy
12:50:30	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.4901	10,490.10	Sub-Account	Buy
12:50:30	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.4901	(10,490.10)	Client	Sell
13:22:29	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	10.4000	83,200.00	Sub-Account	Buy
13:22:29	\$ / R 12-Dec-08	Currency Future	1	1,000	8	8,000	10.4000	(83,200.00)	Client	Sell
13:39:07	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	10.5102	315,306.00	Client	Buy
13:39:07	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	10.5102	(315,306.00)	Sub-Account	Sell
13:45:46	\$ / R 14-Dec-09	Currency Future	1	1,000	9,452	9,452,000	1,794.8100	16,964,544,120.00	Member	Buy
13:47:00	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.5027	10,502.70	Client	Buy
13:47:00	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.5027	(10,502.70)	Sub-Account	Sell
13:47:58	\$ / R 14-Dec-09	Currency Future	1	1,000	9,452	9,452,000	847.1300	(8,007,072,760.00)	Member	Sell
14:15:28	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.5503	(105,503.00)	Sub-Account	Sell
14:15:28	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.5503	105,503.00	Client	Buy
14:16:32	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.5382	(105,382.00)	Sub-Account	Sell
14:16:32	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.5382	105,382.00	Client	Buy
14:17:14	\$ / R 12-Dec-08	Currency Future	1	1,000	650	650,000	10.5352	6,847,880.00	Client	Buy
14:17:14	\$ / R 12-Dec-08	Currency Future	1	1,000	650	650,000	10.5352	(6,847,880.00)	Member	Sell
14:46:11	\$ / R 12-Dec-08	Currency Future	1	1,000	2,588	2,588,000	11.3315	29,325,922.00	Client	Buy
14:46:11	\$ / R 12-Dec-08	Currency Future	1	1,000	2,588	2,588,000	11.3315	(29,325,922.00)	Client	Sell
14:52:24	\$ / R 14-Dec-09	Currency Future	1	1,000	520	520,000	847.1300	(440,507,600.00)	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
14:52:24	\$ / R 14-Dec-09	Currency Future	1	1,000	520	520,000	847.1300	440,507,600.00	Client	Buy
14:53:01	\$ / R 14-Dec-09	Currency Future	1	1,000	520	520,000	1,794.8100	(933,301,200.00)	Client	Sell
14:53:01	\$ / R 14-Dec-09	Currency Future	1	1,000	520	520,000	1,794.8100	933,301,200.00	Client	Buy
15:29:39	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.5051	525,255.00	Sub-Account	Buy
15:29:39	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.5051	(525,255.00)	Client	Sell
16:17:56	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.7770	53,885.00	Sub-Account	Buy
16:17:56	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.7770	(53,885.00)	Client	Sell
16:20:08	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.5924	10,592.40	Client	Buy
16:20:08	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.5924	(10,592.40)	Sub-Account	Sell
16:39:57	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.5782	105,782.00	Sub-Account	Buy
16:39:57	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.5782	(105,782.00)	Client	Sell
Total for \$ / R Currency Future			43		30,968	30,968,000		26,465,037,219.20		
09:10:18	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.9750	(798,750.00)	Member	Sell
09:10:18	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.9750	798,750.00	Sub-Account	Buy
09:10:24	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.9750	(798,750.00)	Member	Sell
09:10:24	£ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	15.9750	798,750.00	Sub-Account	Buy
09:18:45	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.9097	(159,097.00)	Client	Sell
09:18:45	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.9097	159,097.00	Sub-Account	Buy
10:56:57	£ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	15.7793	(78,896.50)	Sub-Account	Sell
10:56:57	£ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	15.7793	78,896.50	Client	Buy
Total for £ / R Currency Future			4		115	115,000		1,835,493.50		
10:08:03	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	13.3800	334,500.00	Sub-Account	Buy
10:08:03	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	13.3800	(334,500.00)	Client	Sell
10:40:36	€ / R 12-Dec-08	Currency Future	1	1,000	16	16,000	13.2897	(212,635.20)	Sub-Account	Sell
10:40:36	€ / R 12-Dec-08	Currency Future	1	1,000	16	16,000	13.2897	212,635.20	Client	Buy
Total for € / R Currency Future			2		41	41,000		547,135.20		
10:35:55	ZAAD 12-Dec-08	Currency Future	1	1,000	2	2,000	6.6501	13,300.20	Client	Buy
10:35:55	ZAAD 12-Dec-08	Currency Future	1	1,000	2	2,000	6.6501	(13,300.20)	Sub-Account	Sell
13:30:27	ZAAD 16-Mar-09	Currency Future	1	1,000	100	100,000	6.7085	(670,850.00)	Member	Sell
13:37:30	ZAAD 16-Mar-09	Currency Future	1	1,000	25	25,000	6.6911	(167,277.50)	Sub-Account	Sell
13:37:30	ZAAD 16-Mar-09	Currency Future	1	1,000	25	25,000	6.6911	167,277.50	Sub-Account	Buy
13:37:50	ZAAD 16-Mar-09	Currency Future	1	1,000	25	25,000	6.6904	167,260.00	Sub-Account	Buy
13:37:50	ZAAD 16-Mar-09	Currency Future	1	1,000	25	25,000	6.6904	(167,260.00)	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
13:38:31	ZAAD 16-Mar-09	Currency Future	1	1,000	25	25,000	6.6915	167,287.50	Sub-Account	Buy
13:38:31	ZAAD 16-Mar-09	Currency Future	1	1,000	25	25,000	6.6915	(167,287.50)	Sub-Account	Sell
13:39:05	ZAAD 16-Mar-09	Currency Future	1	1,000	100	100,000	6.7085	670,850.00	Client	Buy
13:39:28	ZAAD 16-Mar-09	Currency Future	1	1,000	25	25,000	6.6848	(167,120.00)	Sub-Account	Sell
13:39:28	ZAAD 16-Mar-09	Currency Future	1	1,000	25	25,000	6.6848	167,120.00	Sub-Account	Buy
Total for ZAAD Currency Future			6		202	202,000		1,353,095.20		
Grand Total for all Instruments			55		31,326	31,326,000		26,468,772,943.10		