



# Currency Futures Matched Trades

Report for 30/12/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:06:38	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.7044	(194,088.00)	Sub-Account	Sell
09:06:38	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.7044	194,088.00	Client	Buy
09:06:47	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.6944	193,888.00	Client	Buy
09:06:47	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.6944	(193,888.00)	Sub-Account	Sell
09:09:53	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.6944	96,944.00	Client	Buy
09:09:53	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.6944	(96,944.00)	Sub-Account	Sell
09:18:41	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.6447	9,644,700.00	Member	Buy
09:31:06	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.6700	(9,670.00)	Client	Sell
09:31:06	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.6700	9,670.00	Client	Buy
09:31:45	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6700	48,350.00	Client	Buy
09:31:45	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6700	(48,350.00)	Client	Sell
09:34:12	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	9.6700	(183,730.00)	Client	Sell
09:34:12	\$ / R 16-Mar-09	Currency Future	1	1,000	19	19,000	9.6700	183,730.00	Sub-Account	Buy
09:35:02	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.9057	(99,057.00)	Member	Sell
09:35:38	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	9.6717	145,075.50	Member	Buy
09:43:11	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.6447	(9,644,700.00)	Client	Sell
09:52:24	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.6994	(484,970.00)	Sub-Account	Sell
09:52:24	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.6994	484,970.00	Client	Buy
10:08:36	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.6500	482,500.00	Client	Buy
10:08:36	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.6500	(482,500.00)	Sub-Account	Sell
10:47:44	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6300	48,150.00	Client	Buy
10:47:44	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6300	(48,150.00)	Client	Sell
10:47:44	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.6300	96,300.00	Client	Buy
10:47:44	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.6300	(96,300.00)	Client	Sell
10:47:54	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.6242	(96,242.00)	Client	Sell
10:47:54	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.6242	96,242.00	Sub-Account	Buy
10:48:19	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6300	(48,150.00)	Client	Sell
10:48:19	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6300	48,150.00	Sub-Account	Buy
10:48:46	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.6342	192,684.00	Sub-Account	Buy
10:48:46	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.6342	(192,684.00)	Client	Sell
10:49:16	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	9.6717	(145,075.50)	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
10:49:31	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	9.9057	99,057.00	Member	Buy
11:51:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8469	(9,846.90)	Sub-Account	Sell
11:51:11	\$ / R 12-Jun-09	Currency Future	1	1,000	1	1,000	9.8469	9,846.90	Client	Buy
12:00:59	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.6630	966,300.00	Client	Buy
12:00:59	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.6630	(966,300.00)	Sub-Account	Sell
12:12:47	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.6242	28,872.60	Client	Buy
12:12:47	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.6242	(28,872.60)	Sub-Account	Sell
12:20:32	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	9.6180	865,620.00	Sub-Account	Buy
12:20:32	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	9.6180	(865,620.00)	Sub-Account	Sell
12:37:19	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.6330	(963,300.00)	Sub-Account	Sell
12:37:19	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	9.6330	963,300.00	Sub-Account	Buy
12:54:07	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6727	(48,363.50)	Client	Sell
12:54:07	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6727	48,363.50	Sub-Account	Buy
12:55:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6750	(48,375.00)	Client	Sell
12:55:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6750	48,375.00	Sub-Account	Buy
12:59:17	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6850	48,425.00	Sub-Account	Buy
12:59:17	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.6850	(48,425.00)	Client	Sell
12:59:54	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.7000	(194,000.00)	Client	Sell
12:59:54	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	9.7000	194,000.00	Sub-Account	Buy
14:57:20	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7155	48,577.50	Member	Buy
14:57:20	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7155	(48,577.50)	Client	Sell
14:57:20	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7150	48,575.00	Member	Buy
14:57:20	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.7150	(48,575.00)	Client	Sell
14:57:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.6999	(9,699.90)	Client	Sell
14:57:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.7000	9,700.00	Member	Buy
14:57:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.6999	9,699.90	Member	Buy
14:57:20	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	9.7000	(9,700.00)	Client	Sell
15:24:13	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.6900	242,250.00	Client	Buy
15:24:13	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	9.6900	(242,250.00)	Member	Sell
15:30:45	\$ / R 16-Mar-09	Currency Future	1	1,000	44	44,000	9.6665	425,326.00	Client	Buy
15:30:45	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.6750	(29,025.00)	Member	Sell
15:30:45	\$ / R 16-Mar-09	Currency Future	1	1,000	44	44,000	9.6665	(425,326.00)	Member	Sell
15:30:45	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	9.6750	29,025.00	Client	Buy
15:33:55	\$ / R 16-Mar-09	Currency Future	1	1,000	22	22,000	9.6550	212,410.00	Client	Buy
15:33:55	\$ / R 16-Mar-09	Currency Future	1	1,000	22	22,000	9.6550	(212,410.00)	Sub-Account	Sell
15:34:06	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.6500	289,500.00	Client	Buy
15:34:06	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	9.6500	(289,500.00)	Sub-Account	Sell
16:12:40	\$ / R 16-Mar-09	Currency Future	1	1,000	49	49,000	9.6000	470,400.00	Client	Buy
16:12:40	\$ / R 16-Mar-09	Currency Future	1	1,000	49	49,000	9.6000	(470,400.00)	Client	Sell
16:20:50	\$ / R 16-Mar-09	Currency Future	1	1,000	11	11,000	9.6139	105,752.90	Sub-Account	Buy
16:20:50	\$ / R 16-Mar-09	Currency Future	1	1,000	11	11,000	9.6139	(105,752.90)	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
<b>Total for \$ / R Currency Future</b>			<b>36</b>		<b>1,775</b>	<b>1,775,000</b>		<b>17,128,817.80</b>		
10:08:36	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	13.9900	1,399,000.00	Sub-Account	Buy
10:08:36	£ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	13.9900	(1,399,000.00)	Sub-Account	Sell
10:08:43	£ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	14.0064	(420,192.00)	Member	Sell
10:11:22	£ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	14.0064	420,192.00	Client	Buy
11:06:48	£ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	14.2823	214,234.50	Client	Buy
11:06:48	£ / R 12-Jun-09	Currency Future	1	1,000	15	15,000	14.2823	(214,234.50)	Sub-Account	Sell
12:04:59	£ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	13.9800	(97,860.00)	Member	Sell
12:06:56	£ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	13.9800	97,860.00	Client	Buy
15:24:13	£ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	14.0000	(2,800,000.00)	Member	Sell
15:24:13	£ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	14.0000	2,800,000.00	Client	Buy
15:55:17	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	13.9000	27,800.00	Client	Buy
15:55:17	£ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	13.9000	(27,800.00)	Member	Sell
16:06:03	£ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	13.8400	(110,720.00)	Client	Sell
16:06:03	£ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	13.8400	110,720.00	Member	Buy
<b>Total for £ / R Currency Future</b>			<b>7</b>		<b>362</b>	<b>362,000</b>		<b>5,069,806.50</b>		
09:09:11	€ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	13.5529	677,645.00	Client	Buy
09:09:11	€ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	13.5529	(677,645.00)	Sub-Account	Sell
10:51:56	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.6430	(136,430.00)	Sub-Account	Sell
10:51:56	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	13.6430	136,430.00	Client	Buy
16:03:51	€ / R 16-Mar-09	Currency Future	1	1,000	45	45,000	13.5212	(608,454.00)	Client	Sell
16:03:51	€ / R 16-Mar-09	Currency Future	1	1,000	45	45,000	13.5212	608,454.00	Member	Buy
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>105</b>	<b>105,000</b>		<b>1,422,529.00</b>		
16:08:53	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	6.5885	487,549.00	Member	Buy
16:08:53	ZAAD 16-Mar-09	Currency Future	1	1,000	74	74,000	6.5885	(487,549.00)	Client	Sell
16:49:56	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	6.7247	(672,470.00)	Member	Sell
16:50:35	ZAAD 12-Jun-09	Currency Future	1	1,000	100	100,000	6.7247	672,470.00	Client	Buy
<b>Total for ZAAD Currency Future</b>			<b>2</b>		<b>174</b>	<b>174,000</b>		<b>1,160,019.00</b>		

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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>48</b>		<b>2,416</b>	<b>2,416,000</b>		<b>24,781,172.30</b>		

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