



# Currency Futures Matched Trades

Report for 24/11/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:36:38	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6273	21,254,600.00	Member	Buy
09:40:42	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6273	(21,254,600.00)	Client	Sell
09:53:41	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6576	21,315,200.00	Client	Buy
09:53:41	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6576	(21,315,200.00)	Client	Sell
09:54:15	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6226	21,245,200.00	Client	Buy
09:54:15	\$ / R 12-Dec-08	Currency Future	1	1,000	2,000	2,000,000	10.6226	(21,245,200.00)	Client	Sell
10:08:22	\$ / R 16-Mar-09	Currency Future	1	1,000	2,100	2,100,000	10.8575	22,800,750.00	Client	Buy
10:08:22	\$ / R 16-Mar-09	Currency Future	1	1,000	2,100	2,100,000	10.8575	(22,800,750.00)	Client	Sell
10:19:39	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.7580	537,900.00	Sub-Account	Buy
10:19:39	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.7580	(537,900.00)	Client	Sell
10:43:29	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	10.5030	(2,100,600.00)	Client	Sell
10:43:29	\$ / R 12-Dec-08	Currency Future	1	1,000	200	200,000	10.5030	2,100,600.00	Sub-Account	Buy
10:46:12	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.7600	107,600.00	Sub-Account	Buy
10:46:12	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.7600	(107,600.00)	Client	Sell
10:58:25	\$ / R 16-Mar-09	Currency Future	1	1,000	2,100	2,100,000	10.8475	22,779,750.00	Client	Buy
10:58:25	\$ / R 16-Mar-09	Currency Future	1	1,000	2,100	2,100,000	10.8475	(22,779,750.00)	Member	Sell
11:16:37	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.4500	104,500.00	Client	Buy
11:16:37	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.4500	(104,500.00)	Sub-Account	Sell
11:46:04	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	10.5750	1,586,250.00	Member	Buy
11:46:04	\$ / R 12-Dec-08	Currency Future	1	1,000	150	150,000	10.5750	(1,586,250.00)	Client	Sell
11:50:09	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.4000	(520,000.00)	Sub-Account	Sell
11:50:09	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.4000	520,000.00	Sub-Account	Buy
11:50:15	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.4000	(10,400.00)	Client	Sell
11:50:15	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.4000	10,400.00	Sub-Account	Buy
12:00:00	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.8781	(108,781.00)	Member	Sell
12:16:04	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	10.4000	(41,600.00)	Sub-Account	Sell
12:16:04	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	10.4000	41,600.00	Client	Buy
12:43:46	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.3623	31,086.90	Sub-Account	Buy
12:43:46	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	10.3623	(31,086.90)	Client	Sell
13:01:09	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5819	(105,819.00)	Client	Sell
13:01:09	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.5819	105,819.00	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
13:20:48	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.3500	(10,350.00)	Sub-Account	Sell
13:20:48	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.3500	10,350.00	Client	Buy
13:30:48	\$ / R 12-Dec-08	Currency Future	1	1,000	21	21,000	10.3000	(216,300.00)	Sub-Account	Sell
13:30:48	\$ / R 12-Dec-08	Currency Future	1	1,000	21	21,000	10.3000	216,300.00	Client	Buy
13:43:36	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.5596	158,394.00	Client	Buy
13:43:36	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.5596	(158,394.00)	Sub-Account	Sell
14:09:38	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.8781	108,781.00	Client	Buy
14:09:54	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.3543	(103,543.00)	Sub-Account	Sell
14:09:54	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.3543	103,543.00	Client	Buy
14:10:01	\$ / R 12-Dec-08	Currency Future	1	1,000	61	61,000	10.3342	(630,386.20)	Member	Sell
14:14:09	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	10.3393	(41,357.20)	Sub-Account	Sell
14:14:09	\$ / R 12-Dec-08	Currency Future	1	1,000	4	4,000	10.3393	41,357.20	Client	Buy
14:15:23	\$ / R 12-Dec-08	Currency Future	1	1,000	61	61,000	10.3342	630,386.20	Client	Buy
15:40:34	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	10.3489	3,104,670.00	Member	Buy
15:49:09	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	10.7039	3,211,170.00	Member	Buy
15:49:56	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	10.3489	(3,104,670.00)	Client	Sell
15:51:55	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.3100	(515,500.00)	Sub-Account	Sell
15:51:55	\$ / R 12-Dec-08	Currency Future	1	1,000	50	50,000	10.3100	515,500.00	Client	Buy
15:51:55	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.3100	(103,100.00)	Sub-Account	Sell
15:51:55	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	10.3100	103,100.00	Client	Buy
15:51:55	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.3100	(51,550.00)	Sub-Account	Sell
15:51:55	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	10.3100	51,550.00	Client	Buy
15:51:55	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5400	(52,700.00)	Sub-Account	Sell
15:51:55	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.5400	52,700.00	Client	Buy
15:51:55	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	10.7500	75,250.00	Client	Buy
15:51:55	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	10.7500	(75,250.00)	Sub-Account	Sell
15:56:45	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	10.7039	(3,211,170.00)	Client	Sell
16:11:48	\$ / R 12-Dec-08	Currency Future	1	1,000	21	21,000	10.3000	(216,300.00)	Sub-Account	Sell
16:11:48	\$ / R 12-Dec-08	Currency Future	1	1,000	9	9,000	10.3000	(92,700.00)	Sub-Account	Sell
16:11:48	\$ / R 12-Dec-08	Currency Future	1	1,000	21	21,000	10.3000	216,300.00	Client	Buy
16:11:48	\$ / R 12-Dec-08	Currency Future	1	1,000	9	9,000	10.3000	92,700.00	Client	Buy
16:15:05	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	10.2781	(3,083,430.00)	Member	Sell
16:19:16	\$ / R 12-Dec-08	Currency Future	1	1,000	300	300,000	10.2781	3,083,430.00	Client	Buy
16:48:36	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.2500	(10,250.00)	Client	Sell
16:48:36	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	10.2500	10,250.00	Client	Buy

**Total for \$ / R Currency Future** **33** **11,818** **11,818,000** **126,326,987.30**

10:34:27	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	15.7200	1,572,000.00	Member	Buy
10:34:27	£ / R 12-Dec-08	Currency Future	1	1,000	100	100,000	15.7200	(1,572,000.00)	Sub-Account	Sell
13:37:25	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.5100	155,100.00	Client	Buy
13:37:25	£ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	15.5100	(155,100.00)	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
<b>Total for £ / R Currency Future</b>			<b>2</b>		<b>110</b>	<b>110,000</b>		<b>1,727,100.00</b>		
11:29:52	€ / R 12-Dec-08	Currency Future	1	1,000	218	218,000	13.0900	2,853,620.00	Sub-Account	Buy
11:29:52	€ / R 12-Dec-08	Currency Future	1	1,000	218	218,000	13.0900	(2,853,620.00)	Client	Sell
13:20:52	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	13.1093	(262,186.00)	Sub-Account	Sell
13:20:52	€ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	13.1093	262,186.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>2</b>		<b>238</b>	<b>238,000</b>		<b>3,115,806.00</b>		
<b>Grand Total for all Instruments</b>			<b>37</b>		<b>12,166</b>	<b>12,166,000</b>		<b>131,169,893.30</b>		