

Currency Futures Matched Trades

Report for 27/11/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:04:45	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	9.9500	9,950.00	Client	Buy
09:04:45	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	9.9500	(9,950.00)	Client	Sell
09:07:20	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	9.9377	(298,131.00)	Client	Sell
09:07:20	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	9.9377	298,131.00	Sub-Account	Buy
09:19:26	\$ / R 12-Dec-08	Currency Future	1	1,000	61	61,000	9.9384	606,242.40	Sub-Account	Buy
09:19:26	\$ / R 12-Dec-08	Currency Future	1	1,000	61	61,000	9.9384	(606,242.40)	Client	Sell
09:43:09	\$ / R 12-Dec-08	Currency Future	1	1,000	70	70,000	9.9736	(698,152.00)	Client	Sell
09:43:09	\$ / R 12-Dec-08	Currency Future	1	1,000	70	70,000	9.9736	698,152.00	Sub-Account	Buy
09:51:47	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2000	51,000.00	Sub-Account	Buy
09:51:47	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2000	(51,000.00)	Client	Sell
09:52:06	\$ / R 12-Dec-08	Currency Future	1	1,000	70	70,000	9.9867	699,069.00	Member	Buy
09:52:22	\$ / R 12-Dec-08	Currency Future	1	1,000	70	70,000	9.9867	(699,069.00)	Member	Sell
09:54:52	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	9.9927	199,854.00	Sub-Account	Buy
09:54:52	\$ / R 12-Dec-08	Currency Future	1	1,000	20	20,000	9.9927	(199,854.00)	Client	Sell
10:19:35	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9800	(49,900.00)	Sub-Account	Sell
10:19:35	\$ / R 12-Dec-08	Currency Future	1	1,000	5	5,000	9.9800	49,900.00	Client	Buy
11:35:04	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.0801	1,008,010.00	Member	Buy
11:38:02	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.0801	(1,008,010.00)	Member	Sell
11:40:56	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	101,500.00	Client	Buy
11:40:56	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	(101,500.00)	Client	Sell
11:49:37	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	101,500.00	Client	Buy
11:49:37	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.1500	(101,500.00)	Sub-Account	Sell
12:20:17	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	9.8715	29,614.50	Sub-Account	Buy
12:20:17	\$ / R 12-Dec-08	Currency Future	1	1,000	3	3,000	9.8715	(29,614.50)	Sub-Account	Sell
12:40:31	\$ / R 16-Mar-09	Currency Future	1	1,000	493	493,000	10.1460	(5,001,978.00)	Member	Sell
12:40:31	\$ / R 16-Mar-09	Currency Future	1	1,000	493	493,000	10.1460	5,001,978.00	Client	Buy
12:45:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1500	50,750.00	Client	Buy
12:45:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1568	50,784.00	Client	Buy
12:45:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1500	(50,750.00)	Client	Sell
12:45:26	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.1568	(50,784.00)	Sub-Account	Sell
15:05:15	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.1089	404,356.00	Member	Buy

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15:06:10	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	9.9291	(297,873.00)	Member	Sell
15:06:10	\$ / R 12-Dec-08	Currency Future	1	1,000	30	30,000	9.9291	297,873.00	Client	Buy
15:24:54	\$ / R 16-Mar-09	Currency Future	1	1,000	40	40,000	10.1089	(404,356.00)	Client	Sell
16:33:50	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	9.9300	9,930.00	Sub-Account	Buy
16:33:50	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	9.9300	(9,930.00)	Sub-Account	Sell
16:35:04	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	9.9325	99,325.00	Client	Buy
16:35:04	\$ / R 12-Dec-08	Currency Future	1	1,000	10	10,000	9.9325	(99,325.00)	Member	Sell
16:39:08	\$ / R 12-Dec-08	Currency Future	1	1,000	19	19,000	9.9300	(188,670.00)	Sub-Account	Sell
16:39:08	\$ / R 12-Dec-08	Currency Future	1	1,000	19	19,000	9.9300	188,670.00	Sub-Account	Buy
16:47:00	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	9.9302	397,208.00	Client	Buy
16:47:00	\$ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	9.9302	(397,208.00)	Sub-Account	Sell
16:52:08	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	9.9100	9,910.00	Client	Buy
16:52:08	\$ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	9.9100	(9,910.00)	Client	Sell
16:57:19	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	10.3650	20,730.00	Client	Buy
16:57:19	\$ / R 12-Jun-09	Currency Future	1	1,000	2	2,000	10.3650	(20,730.00)	Member	Sell
Total for \$ / R Currency Future			23		1,031	1,031,000		10,384,436.90		

16:21:23	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	15.7293	(15,729.30)	Member	Sell
16:23:37	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	15.7293	15,729.30	Member	Buy
16:24:54	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	15.7393	(15,739.30)	Member	Sell
16:24:54	£ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	15.7393	15,739.30	Client	Buy
Total for £ / R Currency Future			2		2	2,000		31,468.60		

16:07:50	€ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	12.8600	514,400.00	Client	Buy
16:07:50	€ / R 12-Dec-08	Currency Future	1	1,000	40	40,000	12.8600	(514,400.00)	Member	Sell
16:22:37	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	13.0678	13,067.80	Member	Buy
16:24:18	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	13.0678	(13,067.80)	Member	Sell
16:26:16	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	13.0578	(13,057.80)	Client	Sell
16:26:16	€ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	13.0578	13,057.80	Member	Buy
16:39:40	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	12.8000	(12,800.00)	Sub-Account	Sell
16:39:40	€ / R 12-Dec-08	Currency Future	1	1,000	1	1,000	12.8000	12,800.00	Client	Buy
Total for € / R Currency Future			4		43	43,000		553,325.60		

11:52:24	ZAAD 16-Mar-09	Currency Future	1	1,000	100	100,000	6.5666	(656,660.00)	Member	Sell
12:23:47	ZAAD 16-Mar-09	Currency Future	1	1,000	100	100,000	6.5666	656,660.00	Client	Buy
14:34:19	ZAAD 12-Dec-08	Currency Future	1	1,000	25	25,000	6.5000	162,500.00	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
14:34:19	ZAAD 12-Dec-08	Currency Future	1	1,000	25	25,000	6.5000	(162,500.00)	Client	Sell
15:22:32	ZAAD 12-Dec-08	Currency Future	1	1,000	100	100,000	6.4523	645,230.00	Member	Buy
15:56:42	ZAAD 12-Dec-08	Currency Future	1	1,000	100	100,000	6.4523	(645,230.00)	Client	Sell
16:23:36	ZAAD 12-Dec-08	Currency Future	1	1,000	1	1,000	6.6671	(6,667.10)	Member	Sell
16:23:56	ZAAD 12-Dec-08	Currency Future	1	1,000	1	1,000	6.6671	6,667.10	Member	Buy
16:25:43	ZAAD 12-Dec-08	Currency Future	1	1,000	1	1,000	6.6771	6,677.10	Client	Buy
16:25:43	ZAAD 12-Dec-08	Currency Future	1	1,000	1	1,000	6.6771	(6,677.10)	Member	Sell
Total for ZAAD Currency Future			5		227	227,000		1,477,734.20		
Grand Total for all Instruments			34		1,303	1,303,000		12,446,965.30		