



Currency Futures Matched Trades

Report for 28/11/2008

| Matched Time | Contract Details | Product | No of Trades | Nominal Underlying Value | Quantity | Foreign Nominal | Traded Price | Value in Rand | Trade Type | Buy/Sell |
|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|----------------|-------------|----------|
| 10:20:05 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 50 | 50,000 | 9.9900 | (499,500.00) | Member | Sell |
| 10:21:24 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.1587 | (10,158.70) | Client | Sell |
| 10:21:24 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.1587 | 10,158.70 | Member | Buy |
| 10:48:51 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 17 | 17,000 | 10.0000 | (170,000.00) | Sub-Account | Sell |
| 10:48:51 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 17 | 17,000 | 10.0000 | 170,000.00 | Client | Buy |
| 10:48:58 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 50 | 50,000 | 9.9900 | 499,500.00 | Client | Buy |
| 11:14:32 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.0000 | 100,000.00 | Client | Buy |
| 11:14:32 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.0000 | (100,000.00) | Client | Sell |
| 11:19:50 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 10 | 10,000 | 9.6000 | 96,000.00 | Client | Buy |
| 11:19:50 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 10 | 10,000 | 9.6000 | (96,000.00) | Client | Sell |
| 11:20:13 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 10.2003 | 1,020,030.00 | Member | Buy |
| 11:22:55 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 10.2003 | (1,020,030.00) | Member | Sell |
| 12:04:20 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 645 | 645,000 | 10.2125 | 6,587,062.50 | Member | Buy |
| 12:07:48 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 645 | 645,000 | 10.2125 | (6,587,062.50) | Client | Sell |
| 12:23:55 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 400 | 400,000 | 10.2003 | (4,080,120.00) | Client | Sell |
| 12:23:55 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 400 | 400,000 | 10.2003 | 4,080,120.00 | Client | Buy |
| 12:36:37 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.2700 | (51,350.00) | Client | Sell |
| 12:36:37 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.2700 | 51,350.00 | Sub-Account | Buy |
| 12:36:43 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.2811 | 51,405.50 | Member | Buy |
| 12:37:54 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.2811 | (51,405.50) | Member | Sell |
| 12:40:28 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 250 | 250,000 | 10.0530 | 2,513,250.00 | Member | Buy |
| 13:11:18 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 250 | 250,000 | 10.0530 | (2,513,250.00) | Client | Sell |
| 13:17:23 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 30 | 30,000 | 10.1200 | 303,600.00 | Sub-Account | Buy |
| 13:17:23 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.1200 | 10,120.00 | Sub-Account | Buy |
| 13:17:23 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 30 | 30,000 | 10.1200 | (303,600.00) | Client | Sell |
| 13:17:23 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.1200 | (10,120.00) | Client | Sell |
| 13:21:26 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 10.4000 | 312,000.00 | Sub-Account | Buy |
| 13:21:26 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 10.4000 | (312,000.00) | Client | Sell |
| 13:21:26 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.5800 | (105,800.00) | Client | Sell |
| 13:21:26 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.5800 | 105,800.00 | Sub-Account | Buy |
| 13:25:40 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 21 | 21,000 | 10.3900 | (218,190.00) | Sub-Account | Sell |

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|---|------------------|-----------------|--------------|--------------------------|--------------|------------------|--------------|----------------------|-------------|----------|
| 13:25:40 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 21 | 21,000 | 10.3900 | 218,190.00 | Client | Buy |
| 13:35:01 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1253 | 101,253.00 | Sub-Account | Buy |
| 13:35:01 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1253 | (101,253.00) | Client | Sell |
| 13:45:39 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 3 | 3,000 | 10.1732 | 30,519.60 | Sub-Account | Buy |
| 13:45:39 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 3 | 3,000 | 10.1732 | (30,519.60) | Sub-Account | Sell |
| 13:59:46 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1787 | (101,787.00) | Client | Sell |
| 13:59:46 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1787 | 101,787.00 | Sub-Account | Buy |
| 14:18:20 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 12 | 12,000 | 10.2107 | 122,528.40 | Client | Buy |
| 14:18:20 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 12 | 12,000 | 10.2107 | (122,528.40) | Sub-Account | Sell |
| 14:28:12 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 10.3838 | (207,676.00) | Client | Sell |
| 14:28:12 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 10.3838 | 207,676.00 | Sub-Account | Buy |
| 14:39:34 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 50 | 50,000 | 10.1662 | 508,310.00 | Member | Buy |
| 15:18:54 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 50 | 50,000 | 10.1662 | (508,310.00) | Client | Sell |
| 15:31:00 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.1102 | (10,110.20) | Client | Sell |
| 15:31:00 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.1102 | 10,110.20 | Client | Buy |
| 16:01:46 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 50 | 50,000 | 10.0822 | 504,110.00 | Client | Buy |
| 16:01:46 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 50 | 50,000 | 10.0822 | (504,110.00) | Sub-Account | Sell |
| 16:08:41 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 20 | 20,000 | 10.0605 | (201,210.00) | Sub-Account | Sell |
| 16:08:41 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 20 | 20,000 | 10.0605 | 201,210.00 | Client | Buy |
| 16:19:51 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 15 | 15,000 | 10.0500 | (150,750.00) | Client | Sell |
| 16:19:51 | \$ / R 12-Dec-08 | Currency Future | 1 | 1,000 | 15 | 15,000 | 10.0500 | 150,750.00 | Client | Buy |
| Total for \$ / R Currency Future | | | 26 | | 1,776 | 1,776,000 | | 18,066,840.90 | | |
| ----- | | | | | | | | | | |
| 15:19:00 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 15 | 15,000 | 15.9285 | 238,927.50 | Client | Buy |
| 15:19:00 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 15 | 15,000 | 15.9285 | (238,927.50) | Sub-Account | Sell |
| Total for £ / R Currency Future | | | 1 | | 15 | 15,000 | | 238,927.50 | | |
| ----- | | | | | | | | | | |
| 10:20:05 | € / R 12-Dec-08 | Currency Future | 1 | 1,000 | 5,000 | 5,000,000 | 12.8629 | 64,314,500.00 | Member | Buy |
| 12:03:49 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 410 | 410,000 | 13.1256 | 5,381,496.00 | Member | Buy |
| 12:07:21 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 410 | 410,000 | 13.1256 | (5,381,496.00) | Client | Sell |
| 12:12:45 | € / R 12-Dec-08 | Currency Future | 1 | 1,000 | 5,000 | 5,000,000 | 12.8629 | (64,314,500.00) | Client | Sell |
| 15:50:02 | € / R 12-Dec-08 | Currency Future | 1 | 1,000 | 20 | 20,000 | 12.8057 | (256,114.00) | Client | Sell |
| 15:50:02 | € / R 12-Dec-08 | Currency Future | 1 | 1,000 | 20 | 20,000 | 12.8057 | 256,114.00 | Sub-Account | Buy |
| 16:21:29 | € / R 12-Dec-08 | Currency Future | 1 | 1,000 | 10 | 10,000 | 12.8400 | (128,400.00) | Sub-Account | Sell |
| 16:21:29 | € / R 12-Dec-08 | Currency Future | 1 | 1,000 | 10 | 10,000 | 12.8400 | 128,400.00 | Client | Buy |
| 16:57:15 | € / R 12-Dec-08 | Currency Future | 1 | 1,000 | 40 | 40,000 | 12.8073 | (512,292.00) | Sub-Account | Sell |
| 16:57:15 | € / R 12-Dec-08 | Currency Future | 1 | 1,000 | 40 | 40,000 | 12.8073 | 512,292.00 | Client | Buy |

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|--|------------------|-----------------|--------------|--------------------------|--------------|------------------|--------------|----------------------|-------------|----------|
| Total for € / R Currency Future | | | 5 | | 5,480 | 5,480,000 | | 70,592,802.00 | | |
| 10:27:58 | ZAAD 12-Dec-08 | Currency Future | 1 | 1,000 | 50 | 50,000 | 6.5418 | 327,090.00 | Member | Buy |
| 10:50:12 | ZAAD 12-Dec-08 | Currency Future | 1 | 1,000 | 50 | 50,000 | 6.5418 | (327,090.00) | Client | Sell |
| 11:25:28 | ZAAD 12-Dec-08 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.6671 | (6,667.10) | Member | Sell |
| 11:26:02 | ZAAD 12-Dec-08 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.6671 | 6,667.10 | Member | Buy |
| 11:26:40 | ZAAD 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.6671 | (6,667.10) | Member | Sell |
| 11:36:31 | ZAAD 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.6671 | 6,667.10 | Member | Buy |
| 11:36:59 | ZAAD 12-Dec-08 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.6771 | (6,677.10) | Client | Sell |
| 11:36:59 | ZAAD 12-Dec-08 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.6771 | 6,677.10 | Member | Buy |
| 11:37:13 | ZAAD 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.6771 | (6,677.10) | Member | Sell |
| 11:37:13 | ZAAD 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.6771 | 6,677.10 | Client | Buy |
| 12:43:26 | ZAAD 16-Mar-09 | Currency Future | 1 | 1,000 | 150 | 150,000 | 6.7500 | 1,012,500.00 | Client | Buy |
| 12:43:26 | ZAAD 16-Mar-09 | Currency Future | 1 | 1,000 | 150 | 150,000 | 6.7500 | (1,012,500.00) | Sub-Account | Sell |
| Total for ZAAD Currency Future | | | 6 | | 204 | 204,000 | | 1,366,278.40 | | |
| Grand Total for all Instruments | | | 38 | | 7,475 | 7,475,000 | | 90,264,848.80 | | |