

Currency Futures Matched Trades

Report for 27/02/2009

| Matched Time | Contract Details | Product | No of Trades | Nominal Underlying Value | Quantity | Foreign Nominal | Traded Price | Value in Rand | Trade Type | Buy/Sell |
|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|-----------------|-------------|----------|
| 09:03:53 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 2,500 | 2,500,000 | 10.0957 | (25,239,250.00) | Member | Sell |
| 09:14:15 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 2,500 | 2,500,000 | 10.0957 | 25,239,250.00 | Client | Buy |
| 09:18:36 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 10.0074 | (10,007,400.00) | Member | Sell |
| 09:18:40 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 10.2639 | 256,597.50 | Member | Buy |
| 09:19:40 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 10.0219 | (10,021,900.00) | Member | Sell |
| 09:28:56 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 10.2639 | (256,597.50) | Client | Sell |
| 09:55:15 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 9.9630 | 398,520.00 | Sub-Account | Buy |
| 09:55:15 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 9.9630 | (398,520.00) | Sub-Account | Sell |
| 10:10:38 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 9.9825 | (9,982,500.00) | Member | Sell |
| 10:20:50 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 9.9825 | 9,982,500.00 | Client | Buy |
| 11:24:07 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 10.0219 | 10,021,900.00 | Client | Buy |
| 11:24:22 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 10.0074 | 10,007,400.00 | Client | Buy |
| 12:16:35 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 9.9630 | 99,630.00 | Sub-Account | Buy |
| 12:16:35 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 9.9630 | (99,630.00) | Sub-Account | Sell |
| 12:19:10 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 9.9700 | 99,700.00 | Sub-Account | Buy |
| 12:19:10 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 9.9700 | (99,700.00) | Sub-Account | Sell |
| 12:30:49 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 9.8989 | (989,890.00) | Client | Sell |
| 12:31:55 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 150 | 150,000 | 9.8989 | 1,484,835.00 | Client | Buy |
| 12:33:21 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 35 | 35,000 | 9.9750 | (349,125.00) | Client | Sell |
| 12:33:21 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 35 | 35,000 | 9.9750 | 349,125.00 | Sub-Account | Buy |
| 12:36:41 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 9.8989 | 989,890.00 | Member | Buy |
| 12:37:03 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 150 | 150,000 | 9.8989 | (1,484,835.00) | Member | Sell |
| 12:48:26 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 9.9700 | (99,700.00) | Sub-Account | Sell |
| 12:48:26 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 9.9700 | 99,700.00 | Client | Buy |
| 12:50:36 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1380 | 101,380.00 | Client | Buy |
| 12:50:36 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1380 | (101,380.00) | Sub-Account | Sell |
| 14:19:58 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.0130 | (100,130.00) | Client | Sell |
| 14:19:58 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.0130 | 100,130.00 | Sub-Account | Buy |
| 14:25:54 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.0310 | (100,310.00) | Client | Sell |
| 14:25:54 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.0310 | 100,310.00 | Sub-Account | Buy |
| 14:26:03 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 500 | 500,000 | 10.0140 | 5,007,000.00 | Member | Buy |

| Matched Time | Contract Details | Product | No of Trades | Nominal Underlying Value | Quantity | Foreign Nominal | Traded Price | Value in Rand | Trade Type | Buy/Sell |
|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|------------------|-------------|----------|
| 14:32:17 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 19 | 19,000 | 10.0330 | 190,627.00 | Sub-Account | Buy |
| 14:32:17 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 19 | 19,000 | 10.0330 | (190,627.00) | Client | Sell |
| 14:32:39 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.0500 | 50,250.00 | Sub-Account | Buy |
| 14:32:39 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.0500 | (50,250.00) | Client | Sell |
| 14:36:47 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.0789 | (100,789.00) | Member | Sell |
| 14:42:37 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.0730 | (50,365.00) | Client | Sell |
| 14:42:37 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.0730 | 50,365.00 | Sub-Account | Buy |
| 14:50:07 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 10.1000 | (404,000.00) | Client | Sell |
| 14:50:07 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 10.1000 | 404,000.00 | Client | Buy |
| 14:50:07 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 250 | 250,000 | 10.0892 | 2,522,300.00 | Member | Buy |
| 14:51:42 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 10.3850 | 259,625.00 | Member | Buy |
| 15:01:02 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1020 | 101,020.00 | Sub-Account | Buy |
| 15:01:02 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1020 | (101,020.00) | Client | Sell |
| 15:01:16 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 10.1100 | (303,300.00) | Client | Sell |
| 15:01:16 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 10.1100 | 303,300.00 | Sub-Account | Buy |
| 15:07:22 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1385 | 101,385.00 | Client | Buy |
| 15:07:22 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1385 | (101,385.00) | Sub-Account | Sell |
| 15:12:56 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1155 | 101,155.00 | Sub-Account | Buy |
| 15:12:56 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1155 | (101,155.00) | Client | Sell |
| 15:25:54 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1710 | 101,710.00 | Sub-Account | Buy |
| 15:25:54 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1710 | (101,710.00) | Client | Sell |
| 15:28:46 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 10.1850 | (203,700.00) | Client | Sell |
| 15:28:46 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 10.1850 | 203,700.00 | Sub-Account | Buy |
| 15:32:38 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.1715 | (50,857.50) | Sub-Account | Sell |
| 15:32:38 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.1715 | 50,857.50 | Sub-Account | Buy |
| 15:35:08 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 140 | 140,000 | 10.1535 | 1,421,490.00 | Member | Buy |
| 15:37:17 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 471.4500 | (47,145,000.00) | Member | Sell |
| 15:37:38 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 5,000 | 5,000,000 | 10.3475 | 51,737,500.00 | Member | Buy |
| 15:40:10 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 140 | 140,000 | 10.1535 | (1,421,490.00) | Client | Sell |
| 15:43:30 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 10.1650 | 1,016,500.00 | Member | Buy |
| 15:43:37 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1850 | 101,850.00 | Sub-Account | Buy |
| 15:43:37 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1850 | (101,850.00) | Client | Sell |
| 15:43:41 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.1830 | 10,183.00 | Sub-Account | Buy |
| 15:43:41 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.1830 | (10,183.00) | Sub-Account | Sell |
| 15:44:02 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 10.3594 | 517,970.00 | Member | Buy |
| 15:45:10 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 10.1650 | (1,016,500.00) | Member | Sell |
| 15:48:05 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 5,000 | 5,000,000 | 10.3475 | (51,737,500.00) | Client | Sell |
| 15:48:08 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 471.4500 | 47,145,000.00 | Client | Buy |
| 15:53:36 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 9,820 | 9,820,000 | 10.1889 | (100,054,998.00) | Member | Sell |
| 16:00:30 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 10.3850 | (259,625.00) | Client | Sell |
| 16:01:11 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 9,820 | 9,820,000 | 10.1889 | 100,054,998.00 | Client | Buy |
| 16:01:46 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 500 | 500,000 | 10.0140 | (5,007,000.00) | Client | Sell |
| 16:03:21 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 250 | 250,000 | 10.0892 | (2,522,300.00) | Client | Sell |
| 16:04:09 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 10.3594 | (517,970.00) | Client | Sell |

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|---|------------------|-----------------|--------------|--------------------------|---------------|-------------------|--------------|-----------------------|-------------|----------|
| 16:08:21 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1435 | 101,435.00 | Sub-Account | Buy |
| 16:08:21 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.1435 | (101,435.00) | Sub-Account | Sell |
| 16:31:50 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.0789 | 100,789.00 | Member | Buy |
| 16:32:10 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.0889 | (100,889.00) | Member | Sell |
| 16:32:10 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.0889 | 100,889.00 | Client | Buy |
| 16:50:06 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.1600 | (50,800.00) | Client | Sell |
| 16:50:06 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.1600 | 50,800.00 | Sub-Account | Buy |
| 16:50:06 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 7 | 7,000 | 10.1450 | 71,015.00 | Sub-Account | Buy |
| 16:50:06 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.1600 | 50,800.00 | Sub-Account | Buy |
| 16:50:06 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.1600 | (50,800.00) | Client | Sell |
| 16:50:06 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 7 | 7,000 | 10.1450 | (71,015.00) | Client | Sell |
| Total for \$ / R Currency Future | | | 43 | | 22,117 | 22,117,000 | | 271,259,381.00 | | |

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|--|-----------------|-----------------|----------|-------|------------|----------------|---------|---------------------|-------------|------|
| 09:12:48 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 35 | 35,000 | 14.2600 | 499,100.00 | Client | Buy |
| 09:12:48 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 35 | 35,000 | 14.2600 | (499,100.00) | Sub-Account | Sell |
| 09:13:01 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 35 | 35,000 | 14.2600 | 499,100.00 | Client | Buy |
| 09:13:01 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 35 | 35,000 | 14.2600 | (499,100.00) | Sub-Account | Sell |
| 10:57:30 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 14.2100 | (142,100.00) | Member | Sell |
| 11:11:57 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 14.2100 | 142,100.00 | Client | Buy |
| 11:49:46 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 14.1609 | (141,609.00) | Member | Sell |
| 11:50:12 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 14.1609 | 141,609.00 | Client | Buy |
| 12:49:01 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 14.6005 | (58,402.00) | Sub-Account | Sell |
| 12:49:01 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 14.6005 | 58,402.00 | Client | Buy |
| 12:50:32 | £ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 14.3800 | (719,000.00) | Sub-Account | Sell |
| 12:50:32 | £ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 14.3800 | 719,000.00 | Client | Buy |
| 15:16:44 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 250 | 250,000 | 14.3735 | 3,593,375.00 | Member | Buy |
| 15:20:20 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 14.3900 | 143,900.00 | Member | Buy |
| 15:25:54 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 14.3900 | (143,900.00) | Member | Sell |
| 16:02:51 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 250 | 250,000 | 14.3735 | (3,593,375.00) | Client | Sell |
| Total for £ / R Currency Future | | | 8 | | 404 | 404,000 | | 5,796,586.00 | | |

| | | | | | | | | | | |
|----------|-----------------|-----------------|---|-------|-----|---------|---------|----------------|--------|------|
| 12:28:36 | € / R 12-Jun-09 | Currency Future | 1 | 1,000 | 41 | 41,000 | 12.8445 | (526,624.50) | Client | Sell |
| 12:31:10 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 110 | 110,000 | 12.6276 | (1,389,036.00) | Client | Sell |
| 12:31:33 | € / R 12-Jun-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 12.8445 | (513,780.00) | Client | Sell |
| 12:36:17 | € / R 12-Jun-09 | Currency Future | 1 | 1,000 | 41 | 41,000 | 12.8445 | 526,624.50 | Member | Buy |
| 12:38:01 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 110 | 110,000 | 12.6276 | 1,389,036.00 | Member | Buy |
| 12:38:16 | € / R 12-Jun-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 12.8445 | 513,780.00 | Member | Buy |

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|--|------------------|-----------------|--------------|--------------------------|---------------|-------------------|--------------|-----------------------|------------|----------|
| Total for € / R Currency Future | | | 3 | | 191 | 191,000 | | 2,429,440.50 | | |
| 09:00:44 | ZAAD 12-Jun-09 | Currency Future | 1 | 1,000 | 200 | 200,000 | 6.5137 | (1,302,740.00) | Member | Sell |
| 15:36:59 | ZAAD 12-Jun-09 | Currency Future | 1 | 1,000 | 200 | 200,000 | 6.5137 | 1,302,740.00 | Client | Buy |
| Total for ZAAD Currency Future | | | 1 | | 200 | 200,000 | | 1,302,740.00 | | |
| Grand Total for all Instruments | | | 55 | | 22,912 | 22,912,000 | | 280,788,147.50 | | |