



Currency Futures Matched Trades

Report for 10/02/2009

| Matched Time | Contract Details | Product | No of Trades | Nominal Underlying Value | Quantity | Foreign Nominal | Traded Price | Value in Rand | Trade Type | Buy/Sell |
|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|-----------------|-------------|----------|
| 08:13:49 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 200 | 200,000 | 1.0000 | 200,000.00 | Member | Buy |
| 08:13:49 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 200 | 200,000 | 1.0000 | (200,000.00) | Member | Sell |
| 09:01:37 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5,000 | 5,000,000 | 9.7797 | 48,898,500.00 | Member | Buy |
| 09:02:12 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 500 | 500,000 | 9.7792 | 4,889,600.00 | Member | Buy |
| 09:02:44 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 500 | 500,000 | 9.6380 | (4,819,000.00) | Member | Sell |
| 09:05:28 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 500 | 500,000 | 9.7792 | (4,889,600.00) | Client | Sell |
| 09:05:49 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 500 | 500,000 | 9.6380 | 4,819,000.00 | Client | Buy |
| 09:07:25 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 13 | 13,000 | 9.7367 | 126,577.10 | Sub-Account | Buy |
| 09:07:25 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 13 | 13,000 | 9.7367 | (126,577.10) | Client | Sell |
| 09:08:10 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 14 | 14,000 | 9.9084 | 138,717.60 | Sub-Account | Buy |
| 09:08:10 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 14 | 14,000 | 9.9084 | (138,717.60) | Client | Sell |
| 09:09:53 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5,000 | 5,000,000 | 9.7797 | (48,898,500.00) | Client | Sell |
| 09:16:36 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 9.7268 | (9,726.80) | Client | Sell |
| 09:16:36 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 9.7268 | 9,726.80 | Sub-Account | Buy |
| 09:17:27 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 9.8984 | 9,898.40 | Sub-Account | Buy |
| 09:17:27 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 9.8984 | (9,898.40) | Client | Sell |
| 09:33:52 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 9.7605 | (97,605.00) | Sub-Account | Sell |
| 09:33:52 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 9.7605 | 97,605.00 | Client | Buy |
| 09:33:53 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 9.7502 | (9,750,200.00) | Member | Sell |
| 09:34:57 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 9.6215 | 240,537.50 | Member | Buy |
| 10:05:25 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 9.7502 | 9,750,200.00 | Client | Buy |
| 10:16:46 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 9.7700 | (29,310.00) | Sub-Account | Sell |
| 10:16:46 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 9.7700 | 29,310.00 | Client | Buy |
| 10:22:00 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 9.7283 | (58,369.80) | Client | Sell |
| 10:22:00 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 9.7283 | 58,369.80 | Sub-Account | Buy |
| 10:23:13 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 500 | 500,000 | 9.7283 | (4,864,150.00) | Sub-Account | Sell |
| 10:23:13 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 500 | 500,000 | 9.7283 | 4,864,150.00 | Sub-Account | Buy |
| 10:30:54 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 9.7500 | 243,750.00 | Sub-Account | Buy |
| 10:30:54 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 9.7500 | (243,750.00) | Sub-Account | Sell |
| 10:32:37 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 75 | 75,000 | 9.7568 | 731,760.00 | Sub-Account | Buy |
| 10:32:37 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 75 | 75,000 | 9.7568 | (731,760.00) | 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 |
|---|------------------|-----------------|--------------|--------------------------|---------------|-------------------|--------------|-----------------------|-------------|----------|
| 10:43:34 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 400 | 400,000 | 9.7700 | (3,908,000.00) | Sub-Account | Sell |
| 10:43:34 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 400 | 400,000 | 9.7700 | 3,908,000.00 | Sub-Account | Buy |
| 11:06:38 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 19 | 19,000 | 9.8000 | (186,200.00) | Client | Sell |
| 11:06:38 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 19 | 19,000 | 9.8000 | 186,200.00 | Sub-Account | Buy |
| 11:07:15 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 8 | 8,000 | 9.8045 | (78,436.00) | Client | Sell |
| 11:07:15 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 8 | 8,000 | 9.8045 | 78,436.00 | Sub-Account | Buy |
| 11:30:28 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 9.7981 | 9,798.10 | Member | Buy |
| 11:45:12 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 9.7981 | (9,798.10) | Member | Sell |
| 11:58:41 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2,500 | 2,500,000 | 9.7997 | 24,499,250.00 | Member | Buy |
| 12:11:27 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 19 | 19,000 | 9.8065 | 186,323.50 | Client | Buy |
| 12:11:27 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 19 | 19,000 | 9.8065 | (186,323.50) | Sub-Account | Sell |
| 12:19:56 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 17 | 17,000 | 9.9600 | (169,320.00) | Sub-Account | Sell |
| 12:19:56 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 17 | 17,000 | 9.9600 | 169,320.00 | Client | Buy |
| 12:30:39 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 9.9400 | 994,000.00 | Member | Buy |
| 12:48:04 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 300 | 300,000 | 9.9000 | (2,970,000.00) | Member | Sell |
| 12:48:04 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 300 | 300,000 | 9.9000 | 2,970,000.00 | Client | Buy |
| 12:48:40 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 300 | 300,000 | 9.9000 | 2,970,000.00 | Member | Buy |
| 12:48:40 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 300 | 300,000 | 9.9000 | (2,970,000.00) | Client | Sell |
| 12:59:39 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2,500 | 2,500,000 | 9.7997 | (24,499,250.00) | Client | Sell |
| 13:01:06 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 9.6215 | (240,537.50) | Client | Sell |
| 13:45:05 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 9.9700 | 498,500.00 | Sub-Account | Buy |
| 13:45:05 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 9.9700 | (498,500.00) | Member | Sell |
| 15:10:17 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 800 | 800,000 | 9.9247 | 7,939,760.00 | Member | Buy |
| 15:11:03 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 800 | 800,000 | 9.9247 | (7,939,760.00) | Member | Sell |
| 15:53:12 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 9.9400 | (994,000.00) | Member | Sell |
| 16:09:45 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2,500 | 2,500,000 | 9.7780 | 24,445,000.00 | Member | Buy |
| 16:10:30 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 9.7883 | (978,830.00) | Member | Sell |
| 16:51:06 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2,500 | 2,500,000 | 9.7780 | (24,445,000.00) | Client | Sell |
| 16:51:22 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 9.7883 | 978,830.00 | Client | Buy |
| Total for \$ / R Currency Future | | | 30 | | 14,987 | 14,987,000 | | 144,941,119.80 | | |

| | | | | | | | | | | |
|----------|-----------------|-----------------|---|-------|----|--------|---------|--------------|-------------|------|
| 11:31:57 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 14.5000 | (43,500.00) | Sub-Account | Sell |
| 11:31:57 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 14.5000 | 43,500.00 | Client | Buy |
| 13:55:13 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 14.5437 | (727,185.00) | Member | Sell |
| 14:53:54 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 14.5437 | 727,185.00 | Client | Buy |
| 16:02:59 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 14.4687 | (578,748.00) | Sub-Account | Sell |
| 16:02:59 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 14.4687 | 578,748.00 | Member | Buy |
| 16:04:34 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 14.4687 | 289,374.00 | Client | Buy |
| 16:04:34 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 14.4687 | (289,374.00) | Member | Sell |
| 16:05:53 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 14.4687 | 289,374.00 | Client | Buy |
| 16:05:53 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 14.4687 | (289,374.00) | 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 |
|--|------------------|-----------------|--------------|--------------------------|---------------|-------------------|--------------|-----------------------|-------------|----------|
| 16:11:34 | £ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 14.6665 | (73,332.50) | Client | Sell |
| 16:11:34 | £ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 14.6665 | 73,332.50 | Sub-Account | Buy |
| Total for £ / R Currency Future | | | 6 | | 138 | 138,000 | | 2,001,513.50 | | |
| ----- | | | | | | | | | | |
| 10:18:14 | € / R 12-Jun-09 | Currency Future | 1 | 1,000 | 14 | 14,000 | 12.8298 | 179,617.20 | Client | Buy |
| 10:18:14 | € / R 12-Jun-09 | Currency Future | 1 | 1,000 | 14 | 14,000 | 12.8298 | (179,617.20) | Sub-Account | Sell |
| 10:25:17 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 12.6133 | (63,066.50) | Sub-Account | Sell |
| 10:25:17 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 12.6133 | 63,066.50 | Client | Buy |
| 11:26:38 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 12.6476 | 12,647.60 | Sub-Account | Buy |
| 11:26:38 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 12.6476 | (12,647.60) | Client | Sell |
| 11:33:41 | € / R 12-Jun-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 12.8613 | (12,861.30) | Client | Sell |
| 11:33:41 | € / R 12-Jun-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 12.8613 | 12,861.30 | Sub-Account | Buy |
| 12:56:18 | € / R 14-Sep-09 | Currency Future | 1 | 1,000 | 72 | 72,000 | 13.0322 | 938,318.40 | Member | Buy |
| 13:00:48 | € / R 14-Sep-09 | Currency Future | 1 | 1,000 | 72 | 72,000 | 13.0322 | (938,318.40) | Client | Sell |
| Total for € / R Currency Future | | | 5 | | 93 | 93,000 | | 1,206,511.00 | | |
| ----- | | | | | | | | | | |
| 10:12:06 | ZAAD 12-Jun-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 6.6281 | (19,884.30) | Sub-Account | Sell |
| 10:12:06 | ZAAD 12-Jun-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 6.6281 | 19,884.30 | Client | Buy |
| 11:56:27 | ZAAD 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 6.5100 | 32,550.00 | Client | Buy |
| 11:56:27 | ZAAD 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 6.5100 | (32,550.00) | Sub-Account | Sell |
| Total for ZAAD Currency Future | | | 2 | | 8 | 8,000 | | 52,434.30 | | |
| ----- | | | | | | | | | | |
| Grand Total for all Instruments | | | 43 | | 15,226 | 15,226,000 | | 148,201,578.60 | | |