



Currency Futures Matched Trades

Report for 05/03/2009

| Matched Time | Contract Details | Product | No of Trades | Nominal Underlying Value | Quantity | Foreign Nominal | Traded Price | Value in Rand | Trade Type | Buy/Sell |
|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|-----------------|-------------|----------|
| 08:59:03 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 5,000 | 5,000,000 | 10.6555 | (53,277,500.00) | Member | Sell |
| 09:17:57 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 5,000 | 5,000,000 | 10.6555 | 53,277,500.00 | Client | Buy |
| 09:17:58 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 10.7350 | (214,700.00) | Sub-Account | Sell |
| 09:17:58 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 10.7350 | 214,700.00 | Client | Buy |
| 09:23:48 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.4023 | (52,011.50) | Member | Sell |
| 09:24:52 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.4023 | 52,011.50 | Client | Buy |
| 09:34:30 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 5,000 | 5,000,000 | 10.5779 | (52,889,500.00) | Member | Sell |
| 09:35:37 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.3855 | 10,385.50 | Client | Buy |
| 09:35:37 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.3855 | (10,385.50) | Sub-Account | Sell |
| 09:35:53 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 10.3800 | (415,200.00) | Sub-Account | Sell |
| 09:35:53 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 10.3800 | 415,200.00 | Client | Buy |
| 09:36:10 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 10.3800 | 415,200.00 | Client | Buy |
| 09:36:10 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 10.3800 | (415,200.00) | Sub-Account | Sell |
| 09:45:00 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.3650 | 51,825.00 | Client | Buy |
| 09:45:00 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.3650 | (51,825.00) | Sub-Account | Sell |
| 09:48:22 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 10.3500 | (31,050.00) | Client | Sell |
| 09:48:22 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 10.3500 | 31,050.00 | Client | Buy |
| 09:48:22 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 10.3500 | (20,700.00) | Client | Sell |
| 09:48:22 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 10.3500 | 20,700.00 | Client | Buy |
| 09:49:00 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 10.3500 | (31,050.00) | Client | Sell |
| 09:49:00 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 12 | 12,000 | 10.3500 | (124,200.00) | Client | Sell |
| 09:49:00 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 10.3500 | 31,050.00 | Client | Buy |
| 09:49:00 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 12 | 12,000 | 10.3500 | 124,200.00 | Client | Buy |
| 10:17:22 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 5,000 | 5,000,000 | 10.5779 | 52,889,500.00 | Client | Buy |
| 10:20:39 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.3800 | (103,800.00) | Sub-Account | Sell |
| 10:20:39 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.3800 | 103,800.00 | Client | Buy |
| 10:28:55 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 140 | 140,000 | 10.3710 | (1,451,940.00) | Sub-Account | Sell |
| 10:28:55 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 140 | 140,000 | 10.3710 | 1,451,940.00 | Sub-Account | Buy |
| 10:41:59 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.3900 | (51,950.00) | Client | Sell |
| 10:41:59 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.3900 | 51,950.00 | Sub-Account | Buy |
| 10:42:57 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 4,500 | 4,500,000 | 10.6041 | (47,718,450.00) | Member | Sell |

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|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|-----------------|-------------|----------|
| 10:45:45 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 10.6250 | 42,500.00 | Sub-Account | Buy |
| 10:45:45 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 10.6250 | (42,500.00) | Client | Sell |
| 11:49:22 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 200 | 200,000 | 10.6342 | (2,126,840.00) | Member | Sell |
| 11:51:50 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.4200 | 104,200.00 | Client | Buy |
| 11:51:50 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.4200 | (104,200.00) | Sub-Account | Sell |
| 11:59:13 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 200 | 200,000 | 10.6342 | 2,126,840.00 | Client | Buy |
| 12:15:34 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 4,500 | 4,500,000 | 10.6041 | 47,718,450.00 | Client | Buy |
| 12:19:31 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.4000 | 10,400.00 | Client | Buy |
| 12:19:31 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 10.4000 | (10,400.00) | Client | Sell |
| 13:18:11 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 10.5000 | (31,500.00) | Client | Sell |
| 13:18:11 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 10.5000 | 31,500.00 | Sub-Account | Buy |
| 13:22:21 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 10.7245 | 21,449.00 | Sub-Account | Buy |
| 13:22:21 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 10.7245 | (21,449.00) | Client | Sell |
| 13:23:11 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 10.5000 | (262,500.00) | Client | Sell |
| 13:23:11 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 10.5000 | 262,500.00 | Sub-Account | Buy |
| 13:34:23 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.5500 | 105,500.00 | Sub-Account | Buy |
| 13:34:23 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.5500 | (105,500.00) | Client | Sell |
| 13:46:10 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 10.5655 | (21,131.00) | Client | Sell |
| 13:46:10 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 10.5655 | 21,131.00 | Sub-Account | Buy |
| 13:46:43 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.7700 | 107,700.00 | Sub-Account | Buy |
| 13:46:43 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 10.7700 | (107,700.00) | Client | Sell |
| 13:48:40 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 2,500 | 2,500,000 | 10.7721 | 26,930,250.00 | Member | Buy |
| 13:57:24 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 2,500 | 2,500,000 | 10.7721 | (26,930,250.00) | Client | Sell |
| 14:23:55 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 45 | 45,000 | 10.8645 | 488,902.50 | Sub-Account | Buy |
| 14:23:55 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 45 | 45,000 | 10.8645 | (488,902.50) | Client | Sell |
| 15:14:55 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.5300 | 52,650.00 | Sub-Account | Buy |
| 15:14:55 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.5300 | 52,650.00 | Sub-Account | Buy |
| 15:14:55 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.5300 | (52,650.00) | Client | Sell |
| 15:14:55 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.5300 | (52,650.00) | Client | Sell |
| 15:34:45 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 2,500 | 2,500,000 | 10.6972 | 26,743,000.00 | Member | Buy |
| 15:38:31 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 10.5400 | (21,080.00) | Client | Sell |
| 15:38:31 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 10.5400 | 21,080.00 | Sub-Account | Buy |
| 15:39:18 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 10.7500 | (64,500.00) | Client | Sell |
| 15:39:18 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 10.7500 | 64,500.00 | Sub-Account | Buy |
| 15:42:32 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 10.5700 | (211,400.00) | Client | Sell |
| 15:42:32 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 10.5700 | 211,400.00 | Sub-Account | Buy |
| 15:46:23 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 10.5900 | 21,180.00 | Client | Buy |
| 15:46:23 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 10.5900 | (21,180.00) | Client | Sell |
| 16:25:46 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 10.8886 | 272,215.00 | Member | Buy |
| 16:27:32 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 22 | 22,000 | 10.5720 | 232,584.00 | Sub-Account | Buy |
| 16:27:32 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 22 | 22,000 | 10.5720 | (232,584.00) | Client | Sell |
| 16:28:42 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 10.7850 | (539,250.00) | Client | Sell |
| 16:28:42 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 10.7850 | 539,250.00 | Sub-Account | Buy |
| 16:33:48 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.5774 | 52,887.00 | 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 |
|---|------------------|-----------------|--------------|--------------------------|---------------|-------------------|--------------|-----------------------|-------------|----------|
| 16:34:25 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 10.5774 | (52,887.00) | Client | Sell |
| 16:42:41 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 10.5350 | 421,400.00 | Sub-Account | Buy |
| 16:42:41 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 10.5350 | (421,400.00) | Client | Sell |
| 16:42:58 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 10.5350 | (421,400.00) | Client | Sell |
| 16:42:58 | \$ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 10.5350 | 421,400.00 | Sub-Account | Buy |
| 16:43:12 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 10.8886 | (272,215.00) | Client | Sell |
| 16:43:26 | \$ / R 12-Jun-09 | Currency Future | 1 | 1,000 | 2,500 | 2,500,000 | 10.6972 | (26,743,000.00) | Client | Sell |
| Total for \$ / R Currency Future | | | 41 | | 20,320 | 20,320,000 | | 216,218,530.50 | | |
| ----- | | | | | | | | | | |
| 11:08:20 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 15.3100 | 76,550.00 | Sub-Account | Buy |
| 11:08:20 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 15.3100 | (76,550.00) | Client | Sell |
| 11:55:35 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 14.7754 | (738,770.00) | Member | Sell |
| 13:04:17 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 14.7754 | 738,770.00 | Client | Buy |
| 13:35:35 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 14.9000 | (745,000.00) | Client | Sell |
| 13:35:35 | £ / R 16-Mar-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 14.9000 | 745,000.00 | Sub-Account | Buy |
| Total for £ / R Currency Future | | | 3 | | 105 | 105,000 | | 1,560,320.00 | | |
| ----- | | | | | | | | | | |
| 11:12:47 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 13.1440 | 131,440.00 | Client | Buy |
| 11:12:47 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 13.1440 | (131,440.00) | Sub-Account | Sell |
| 15:21:55 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 13.2155 | 66,077.50 | Sub-Account | Buy |
| 15:21:55 | € / R 16-Mar-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 13.2155 | (66,077.50) | Client | Sell |
| Total for € / R Currency Future | | | 2 | | 15 | 15,000 | | 197,517.50 | | |
| ----- | | | | | | | | | | |
| 16:28:58 | ZAAD 16-Mar-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 6.7777 | 338,885.00 | Sub-Account | Buy |
| 16:28:58 | ZAAD 16-Mar-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 6.7777 | (338,885.00) | Client | Sell |
| Total for ZAAD Currency Future | | | 1 | | 50 | 50,000 | | 338,885.00 | | |
| ----- | | | | | | | | | | |
| Grand Total for all Instruments | | | 47 | | 20,490 | 20,490,000 | | 218,315,253.00 | | |