



Currency Futures Matched Trades

Report for 25/09/2009

| Matched Time | Contract Details | Product | No of Trades | Nominal Underlying Value | Quantity | Foreign Nominal | Traded Price | Value in Rand | Trade Type | Buy/Sell |
|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|----------------|-------------|----------|
| 09:05:24 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 7.6148 | (761,480.00) | Member | Sell |
| 09:05:44 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 7.6148 | 761,480.00 | Client | Buy |
| 09:13:15 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 7.6148 | (761,480.00) | Member | Sell |
| 09:13:48 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 7.6148 | 761,480.00 | Client | Buy |
| 09:14:03 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 15 | 15,000 | 7.5502 | 113,253.00 | Member | Buy |
| 09:16:14 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 15 | 15,000 | 7.5502 | (113,253.00) | Member | Sell |
| 09:24:05 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.5900 | 151,800.00 | Member | Buy |
| 09:24:05 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.5900 | (151,800.00) | Client | Sell |
| 09:41:36 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 7.5800 | (37,900.00) | Client | Sell |
| 09:41:36 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 7.5800 | 37,900.00 | Client | Buy |
| 09:58:01 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.5900 | 75,900.00 | Client | Buy |
| 09:58:01 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.5900 | (75,900.00) | Client | Sell |
| 10:19:29 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 200 | 200,000 | 7.5830 | (1,516,600.00) | Sub-Account | Sell |
| 10:19:29 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 200 | 200,000 | 7.5830 | 1,516,600.00 | Sub-Account | Buy |
| 10:21:11 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 7.5900 | (227,700.00) | Client | Sell |
| 10:21:11 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 7.5900 | 227,700.00 | Sub-Account | Buy |
| 10:27:27 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 7.5880 | (37,940.00) | Client | Sell |
| 10:27:27 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 7.5880 | 37,940.00 | Sub-Account | Buy |
| 11:05:57 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 15 | 15,000 | 7.5800 | (113,700.00) | Client | Sell |
| 11:05:57 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 15 | 15,000 | 7.5800 | 113,700.00 | Client | Buy |
| 11:05:57 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.5800 | (151,600.00) | Client | Sell |
| 11:05:57 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.5800 | 151,600.00 | Member | Buy |
| 11:28:09 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 7.5990 | (7,599,000.00) | Member | Sell |
| 11:47:41 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 7.5990 | 7,599,000.00 | Client | Buy |
| 12:09:39 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.5800 | 30,320.00 | Client | Buy |
| 12:09:39 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.5800 | 30,320.00 | Client | Buy |
| 12:09:39 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.5800 | (30,320.00) | Client | Sell |
| 12:09:39 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.5800 | (30,320.00) | Client | Sell |
| 12:20:04 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 7.5690 | (45,414.00) | Client | Sell |
| 12:20:04 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 7.5690 | 45,414.00 | Client | Buy |
| 12:23:18 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 7.5650 | (45,390.00) | Client | Sell |

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|---|------------------|-----------------|--------------|--------------------------|--------------|------------------|--------------|----------------------|-------------|----------|
| 12:23:18 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 7.5650 | 45,390.00 | Client | Buy |
| 13:19:23 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 7.5522 | (755,220.00) | Member | Sell |
| 13:23:46 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 7.5522 | 755,220.00 | Client | Buy |
| 14:35:14 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 7.5650 | (45,390.00) | Client | Sell |
| 14:35:14 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 7.5650 | 45,390.00 | Sub-Account | Buy |
| 14:53:05 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 9 | 9,000 | 7.5615 | 68,053.50 | Client | Buy |
| 14:53:05 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 9 | 9,000 | 7.5615 | (68,053.50) | Client | Sell |
| 14:55:52 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 26 | 26,000 | 7.5850 | 197,210.00 | Client | Buy |
| 14:55:52 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 26 | 26,000 | 7.5850 | (197,210.00) | Client | Sell |
| 15:30:31 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.5615 | (7,561.50) | Sub-Account | Sell |
| 15:30:31 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.5615 | 7,561.50 | Client | Buy |
| 15:38:36 | \$ / R 14-Jun-10 | Currency Future | 1 | 1,000 | 81 | 81,000 | 7.8087 | 632,504.70 | Client | Buy |
| 15:38:36 | \$ / R 14-Jun-10 | Currency Future | 1 | 1,000 | 81 | 81,000 | 7.8087 | (632,504.70) | Member | Sell |
| 15:45:07 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.5665 | (75,665.00) | Member | Sell |
| 16:08:50 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.5665 | 75,665.00 | Member | Buy |
| 16:45:10 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 7.5485 | 226,455.00 | Client | Buy |
| 16:45:10 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 7.5485 | (226,455.00) | Sub-Account | Sell |
| Total for \$ / R Currency Future | | | 24 | | 1,803 | 1,803,000 | | 13,707,856.70 | | |

| | | | | | | | | | | |
|----------|-----------------|-----------------|---|-------|-----|---------|---------|----------------|-------------|------|
| 09:14:16 | £ / R 15-Mar-10 | Currency Future | 1 | 1,000 | 15 | 15,000 | 12.3940 | 185,910.00 | Client | Buy |
| 09:14:16 | £ / R 15-Mar-10 | Currency Future | 1 | 1,000 | 15 | 15,000 | 12.3940 | (185,910.00) | Sub-Account | Sell |
| 09:31:48 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 12.1885 | (60,942.50) | Sub-Account | Sell |
| 09:31:48 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 12.1885 | 60,942.50 | Client | Buy |
| 09:59:59 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 12.1500 | (364,500.00) | Sub-Account | Sell |
| 09:59:59 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 12.1500 | 364,500.00 | Client | Buy |
| 10:46:59 | £ / R 15-Mar-10 | Currency Future | 1 | 1,000 | 6 | 6,000 | 12.4000 | 74,400.00 | Client | Buy |
| 10:46:59 | £ / R 15-Mar-10 | Currency Future | 1 | 1,000 | 6 | 6,000 | 12.4000 | (74,400.00) | Sub-Account | Sell |
| 10:52:56 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 12.1755 | (48,702.00) | Sub-Account | Sell |
| 10:52:56 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 12.1755 | 48,702.00 | Client | Buy |
| 11:00:25 | £ / R 15-Mar-10 | Currency Future | 1 | 1,000 | 2 | 2,000 | 12.3870 | (24,774.00) | Sub-Account | Sell |
| 11:00:25 | £ / R 15-Mar-10 | Currency Future | 1 | 1,000 | 2 | 2,000 | 12.3870 | 24,774.00 | Client | Buy |
| 12:12:09 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 12.1600 | (364,800.00) | Sub-Account | Sell |
| 12:12:09 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 12.1600 | 364,800.00 | Client | Buy |
| 12:25:04 | £ / R 15-Mar-10 | Currency Future | 1 | 1,000 | 4 | 4,000 | 12.3500 | (49,400.00) | Sub-Account | Sell |
| 12:25:04 | £ / R 15-Mar-10 | Currency Future | 1 | 1,000 | 4 | 4,000 | 12.3500 | 49,400.00 | Client | Buy |
| 12:29:14 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 12.1385 | 36,415.50 | Client | Buy |
| 12:29:14 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 12.1385 | (36,415.50) | Sub-Account | Sell |
| 14:00:56 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 12.0867 | (604,335.00) | Member | Sell |
| 14:20:56 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 12.0867 | 604,335.00 | Member | Buy |
| 15:58:22 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 12.0500 | (1,205,000.00) | Sub-Account | Sell |
| 15:58:22 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 12.0500 | 1,205,000.00 | Client | Buy |

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|--|------------------|-----------------|--------------|--------------------------|--------------|------------------|--------------|----------------------|-------------|----------|
| 16:06:13 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 15 | 15,000 | 11.9900 | 179,850.00 | Client | Buy |
| 16:06:13 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 15 | 15,000 | 11.9900 | (179,850.00) | Client | Sell |
| 16:09:12 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 11.9900 | 59,950.00 | Sub-Account | Buy |
| 16:09:12 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 11.9900 | (59,950.00) | Client | Sell |
| 16:26:18 | £ / R 14-Jun-10 | Currency Future | 1 | 1,000 | 2 | 2,000 | 12.4415 | 24,883.00 | Client | Buy |
| 16:26:18 | £ / R 14-Jun-10 | Currency Future | 1 | 1,000 | 2 | 2,000 | 12.4415 | (24,883.00) | Sub-Account | Sell |
| Total for £ / R Currency Future | | | 14 | | 271 | 271,000 | | 3,283,862.00 | | |
| 15:33:44 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 11.0845 | (44,338.00) | Sub-Account | Sell |
| 15:33:44 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 11.0845 | 44,338.00 | Client | Buy |
| 15:40:28 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 200 | 200,000 | 11.1275 | 2,225,500.00 | Member | Buy |
| 15:40:28 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 200 | 200,000 | 11.1275 | (2,225,500.00) | Client | Sell |
| 15:58:22 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 8 | 8,000 | 11.0700 | (88,560.00) | Sub-Account | Sell |
| 15:58:22 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 8 | 8,000 | 11.0700 | 88,560.00 | Client | Buy |
| 16:50:05 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 11.0921 | (110,921.00) | Member | Sell |
| 16:54:36 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 11.0921 | 110,921.00 | Member | Buy |
| Total for € / R Currency Future | | | 4 | | 222 | 222,000 | | 2,469,319.00 | | |
| Grand Total for all Instruments | | | 42 | | 2,296 | 2,296,000 | | 19,461,037.70 | | |