



Currency Futures Matched Trades

Report for 14/07/2009

| Matched Time | Contract Details | Product | No of Trades | Nominal Underlying Value | Quantity | Foreign Nominal | Traded Price | Value in Rand | Trade Type | Buy/Sell |
|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|----------------|-------------|----------|
| 09:00:27 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.2668 | (165,336.00) | Member | Sell |
| 09:01:30 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.2668 | 165,336.00 | Client | Buy |
| 09:02:44 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 8.2990 | 16,598.00 | Client | Buy |
| 09:02:44 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 8.2990 | (16,598.00) | Sub-Account | Sell |
| 09:05:13 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 8.2890 | (8,289.00) | Member | Sell |
| 09:07:09 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 8.2890 | 8,289.00 | Member | Buy |
| 09:09:02 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 38 | 38,000 | 8.2690 | (314,222.00) | Client | Sell |
| 09:09:02 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.2700 | 165,400.00 | Sub-Account | Buy |
| 09:09:02 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.2700 | (165,400.00) | Client | Sell |
| 09:09:02 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 38 | 38,000 | 8.2690 | 314,222.00 | Sub-Account | Buy |
| 09:10:13 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 8.2690 | 82,690.00 | Sub-Account | Buy |
| 09:10:13 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 8.2690 | (82,690.00) | Client | Sell |
| 09:13:27 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1,116 | 1,116,000 | 8.2995 | 9,262,242.00 | Client | Buy |
| 09:13:27 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1,116 | 1,116,000 | 8.2995 | (9,262,242.00) | Member | Sell |
| 09:18:52 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 120 | 120,000 | 8.2630 | (991,560.00) | Client | Sell |
| 09:18:52 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 120 | 120,000 | 8.2630 | 991,560.00 | Sub-Account | Buy |
| 09:21:55 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 7 | 7,000 | 8.2700 | (57,890.00) | Client | Sell |
| 09:21:55 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 7 | 7,000 | 8.2700 | 57,890.00 | Client | Buy |
| 09:41:27 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 8.2600 | 247,800.00 | Client | Buy |
| 09:41:27 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 8.2600 | (247,800.00) | Client | Sell |
| 09:52:10 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 8.2845 | 33,138.00 | Client | Buy |
| 09:52:10 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 8.2845 | (33,138.00) | Sub-Account | Sell |
| 10:00:54 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 8.2530 | (41,265.00) | Client | Sell |
| 10:00:54 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 8.2530 | 41,265.00 | Client | Buy |
| 10:00:54 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 8.2600 | (33,040.00) | Client | Sell |
| 10:00:54 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 8.2600 | 33,040.00 | Client | Buy |
| 10:17:26 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 8.2842 | (8,284,200.00) | Member | Sell |
| 10:20:37 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.2920 | (165,840.00) | Member | Sell |
| 10:30:46 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.2668 | 165,336.00 | Member | Buy |
| 10:31:24 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.2668 | 165,336.00 | Member | Buy |
| 10:33:34 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.2668 | (165,336.00) | Client | Sell |

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| 10:34:11 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.2668 | (165,336.00) | Client | Sell |
| 10:54:39 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 8.4315 | (421,575.00) | Member | Sell |
| 10:55:05 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 8.4315 | 421,575.00 | Client | Buy |
| 11:26:44 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 8.3806 | 838,060.00 | Member | Buy |
| 11:31:48 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 8.2630 | 826,300.00 | Sub-Account | Buy |
| 11:31:48 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 8.2630 | (826,300.00) | Client | Sell |
| 11:34:51 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 8.2630 | 33,052.00 | Client | Buy |
| 11:34:51 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 8.2630 | (33,052.00) | Client | Sell |
| 11:41:29 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 8 | 8,000 | 8.2915 | 66,332.00 | Client | Buy |
| 11:41:29 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 8 | 8,000 | 8.2915 | (66,332.00) | Sub-Account | Sell |
| 11:41:40 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 8.2915 | (33,166.00) | Sub-Account | Sell |
| 11:41:40 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 8.2915 | 33,166.00 | Client | Buy |
| 12:14:43 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 8.2720 | 827,200.00 | Member | Buy |
| 12:16:43 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 8.4486 | (8,448.60) | Sub-Account | Sell |
| 12:16:43 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 8.4486 | 8,448.60 | Client | Buy |
| 13:02:41 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 8.2720 | (827,200.00) | Member | Sell |
| 14:03:51 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 18 | 18,000 | 8.2850 | (149,130.00) | Client | Sell |
| 14:03:51 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 18 | 18,000 | 8.2850 | 149,130.00 | Client | Buy |
| 14:12:58 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 8.2842 | 8,284,200.00 | Client | Buy |
| 14:25:55 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 32 | 32,000 | 8.2941 | 265,411.20 | Sub-Account | Buy |
| 14:25:55 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 32 | 32,000 | 8.2941 | (265,411.20) | Client | Sell |
| 14:35:24 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 8.3000 | (83,000.00) | Client | Sell |
| 14:35:24 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 8.3000 | 83,000.00 | Sub-Account | Buy |
| 14:37:58 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 8.4500 | 8,450.00 | Sub-Account | Buy |
| 14:37:58 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 8.4500 | (8,450.00) | Client | Sell |
| 14:42:34 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 244 | 244,000 | 8.4805 | (2,069,242.00) | Member | Sell |
| 14:47:59 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 8.3806 | (838,060.00) | Client | Sell |
| 14:52:40 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.2920 | 165,840.00 | Member | Buy |
| 14:52:57 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.3020 | (166,040.00) | Member | Sell |
| 14:52:57 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 8.3020 | 166,040.00 | Client | Buy |
| 14:55:45 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 244 | 244,000 | 8.4805 | 2,069,242.00 | Client | Buy |
| 15:01:14 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 8.3299 | 249,897.00 | Sub-Account | Buy |
| 15:01:14 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 30 | 30,000 | 8.3299 | (249,897.00) | Client | Sell |
| 15:06:53 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 8.3295 | 49,977.00 | Sub-Account | Buy |
| 15:06:53 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 8.3295 | (49,977.00) | Client | Sell |
| 15:10:31 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 400 | 400,000 | 8.2694 | (3,307,760.00) | Client | Sell |
| 15:10:31 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 400 | 400,000 | 8.2694 | 3,307,760.00 | Member | Buy |
| 15:11:15 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 8.3131 | (831,310.00) | Member | Sell |
| 15:16:25 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 100 | 100,000 | 8.3131 | 831,310.00 | Member | Buy |
| 15:56:50 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 391.3000 | (19,565,000.00) | Member | Sell |
| 15:59:40 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 391.3000 | 19,565,000.00 | Member | Buy |
| 16:18:29 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 387.1800 | (9,679,500.00) | Member | Sell |
| 16:30:26 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 25 | 25,000 | 387.1800 | 9,679,500.00 | Member | Buy |
| 16:49:11 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 8.5032 | 8,503.20 | Sub-Account | Buy |

| Matched Time | Contract Details | Product | No of Trades | Nominal Underlying Value | Quantity | Foreign Nominal | Traded Price | Value in Rand | Trade Type | Buy/Sell |
|---|------------------|-----------------|--------------|--------------------------|--------------|------------------|--------------|----------------------|-------------|----------|
| 16:49:11 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 8.5032 | (8,503.20) | Client | Sell |
| Total for \$ / R Currency Future | | | 38 | | 3,741 | 3,741,000 | | 59,687,536.00 | | |
| 09:01:56 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 500 | 500,000 | 13.4307 | 6,715,350.00 | Member | Buy |
| 09:05:51 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 500 | 500,000 | 13.4307 | (6,715,350.00) | Client | Sell |
| 11:49:01 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 13.4800 | (40,440.00) | Client | Sell |
| 11:49:01 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 13.4800 | 40,440.00 | Sub-Account | Buy |
| 11:58:45 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 7 | 7,000 | 13.4844 | 94,390.80 | Sub-Account | Buy |
| 11:58:45 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 7 | 7,000 | 13.4844 | (94,390.80) | Client | Sell |
| 12:54:57 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 13.5165 | 540,660.00 | Sub-Account | Buy |
| 12:54:57 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 13.5165 | (540,660.00) | Client | Sell |
| 15:26:17 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 13.7990 | 13,799.00 | Sub-Account | Buy |
| 15:26:17 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 13.7990 | (13,799.00) | Client | Sell |
| 16:49:24 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 13.6000 | (13,600.00) | Client | Sell |
| 16:49:24 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 13.6000 | 68,000.00 | Sub-Account | Buy |
| 16:49:24 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 13.6000 | (68,000.00) | Client | Sell |
| 16:49:24 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 13.6000 | 13,600.00 | Sub-Account | Buy |
| Total for £ / R Currency Future | | | 7 | | 557 | 557,000 | | 7,486,239.80 | | |
| 12:09:57 | € / R 14-Sep-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 11.5681 | 23,136.20 | Sub-Account | Buy |
| 12:09:57 | € / R 14-Sep-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 11.5681 | (23,136.20) | Client | Sell |
| 13:32:28 | € / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 11.6100 | (116,100.00) | Member | Sell |
| 16:59:08 | € / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 11.6100 | 116,100.00 | Client | Buy |
| Total for € / R Currency Future | | | 2 | | 12 | 12,000 | | 139,236.20 | | |
| Grand Total for all Instruments | | | 47 | | 4,310 | 4,310,000 | | 67,313,012.00 | | |