



# Currency Futures Matched Trades

Report for 31/07/2009

| Matched Time | Contract Details | Product         | No of Trades | Nominal Underlying Value | Quantity | Foreign Nominal | Traded Price | Value in Rand       | Trade Type  | Buy/Sell |
|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|---------------------|-------------|----------|
| 09:02:17     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 10       | 10,000          | 7.8595       | (78,595.00)         | Sub-Account | Sell     |
| 09:02:17     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 10       | 10,000          | 7.8595       | 78,595.00           | Client      | Buy      |
| 09:27:27     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 1        | 1,000           | 7.8235       | 7,823.50            | Sub-Account | Buy      |
| 09:27:27     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 1        | 1,000           | 7.8235       | (7,823.50)          | Client      | Sell     |
| 09:29:22     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 13       | 13,000          | 7.8275       | 101,757.50          | Sub-Account | Buy      |
| 09:29:22     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 13       | 13,000          | 7.8275       | (101,757.50)        | Client      | Sell     |
| 09:36:17     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 50       | 50,000          | 7.8576       | 392,880.00          | Client      | Buy      |
| 09:36:17     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 50       | 50,000          | 7.8576       | (392,880.00)        | Member      | Sell     |
| 09:42:12     | \$ / R 14-Jun-10 | Currency Future | 1            | 1,000                    | 21,795   | 21,795,000      | 888.1700     | (19,357,665,150.00) | Member      | Sell     |
| 09:43:16     | \$ / R 14-Jun-10 | Currency Future | 1            | 1,000                    | 21,795   | 21,795,000      | 403.6900     | 8,798,423,550.00    | Member      | Buy      |
| 09:43:27     | \$ / R 14-Dec-09 | Currency Future | 1            | 1,000                    | 1        | 1,000           | 7.9900       | 7,990.00            | Client      | Buy      |
| 09:43:27     | \$ / R 14-Dec-09 | Currency Future | 1            | 1,000                    | 1        | 1,000           | 7.9900       | (7,990.00)          | Sub-Account | Sell     |
| 10:11:35     | \$ / R 14-Jun-10 | Currency Future | 1            | 1,000                    | 21,795   | 21,795,000      | 888.1700     | 19,357,665,150.00   | Member      | Buy      |
| 10:12:27     | \$ / R 14-Jun-10 | Currency Future | 1            | 1,000                    | 21,795   | 21,795,000      | 403.6900     | (8,798,423,550.00)  | Member      | Sell     |
| 10:18:50     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 10       | 10,000          | 7.8600       | (78,600.00)         | Client      | Sell     |
| 10:18:50     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 10       | 10,000          | 7.8600       | 78,600.00           | Client      | Buy      |
| 10:19:22     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 12       | 12,000          | 7.8600       | (94,320.00)         | Client      | Sell     |
| 10:19:22     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 12       | 12,000          | 7.8600       | 94,320.00           | Sub-Account | Buy      |
| 10:31:57     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 1        | 1,000           | 7.8585       | 7,858.50            | Member      | Buy      |
| 10:36:23     | \$ / R 14-Dec-09 | Currency Future | 1            | 1,000                    | 50       | 50,000          | 8.0285       | 401,425.00          | Client      | Buy      |
| 10:36:23     | \$ / R 14-Dec-09 | Currency Future | 1            | 1,000                    | 50       | 50,000          | 8.0285       | (401,425.00)        | Sub-Account | Sell     |
| 10:39:27     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 5        | 5,000           | 7.8970       | (39,485.00)         | Sub-Account | Sell     |
| 10:39:27     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 5        | 5,000           | 7.8970       | 39,485.00           | Client      | Buy      |
| 10:40:35     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 1        | 1,000           | 7.8585       | (7,858.50)          | Client      | Sell     |
| 10:55:43     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 5,500    | 5,500,000       | 7.8500       | 43,175,000.00       | Client      | Buy      |
| 10:55:43     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 5,500    | 5,500,000       | 7.8500       | (43,175,000.00)     | Client      | Sell     |
| 10:56:21     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 5,500    | 5,500,000       | 7.8600       | (43,230,000.00)     | Client      | Sell     |
| 10:56:21     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 5,500    | 5,500,000       | 7.8600       | 43,230,000.00       | Member      | Buy      |
| 11:05:51     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 5,500    | 5,500,000       | 7.8600       | (43,230,000.00)     | Client      | Sell     |
| 11:05:51     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 5,500    | 5,500,000       | 7.8600       | 43,230,000.00       | Member      | Buy      |
| 11:14:48     | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 1        | 1,000           | 7.8900       | 7,890.00            | Client      | Buy      |

| Matched Time                            | Contract Details | Product         | No of Trades | Nominal Underlying Value | Quantity      | Foreign Nominal   | Traded Price | Value in Rand            | Trade Type  | Buy/Sell |
|---|------------------|-----------------|--------------|--------------------------|---------------|-------------------|--------------|--------------------------|-------------|----------|
| 11:14:48                                | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 1             | 1,000             | 7.8900       | (7,890.00)               | Sub-Account | Sell     |
| 11:28:37                                | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 1             | 1,000             | 7.8545       | (7,854.50)               | Member      | Sell     |
| 11:32:10                                | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 1             | 1,000             | 7.8545       | 7,854.50                 | Client      | Buy      |
| 11:58:31                                | \$ / R 14-Dec-09 | Currency Future | 1            | 1,000                    | 18            | 18,000            | 8.0150       | (144,270.00)             | Sub-Account | Sell     |
| 11:58:31                                | \$ / R 14-Dec-09 | Currency Future | 1            | 1,000                    | 18            | 18,000            | 8.0150       | 144,270.00               | Client      | Buy      |
| 11:59:15                                | \$ / R 14-Dec-09 | Currency Future | 1            | 1,000                    | 18            | 18,000            | 8.0070       | (144,126.00)             | Member      | Sell     |
| 11:59:55                                | \$ / R 14-Dec-09 | Currency Future | 1            | 1,000                    | 18            | 18,000            | 8.0070       | 144,126.00               | Member      | Buy      |
| 12:51:56                                | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 4             | 4,000             | 7.8795       | (31,518.00)              | Sub-Account | Sell     |
| 12:51:56                                | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 4             | 4,000             | 7.8795       | 31,518.00                | Client      | Buy      |
| 13:30:46                                | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 22            | 22,000            | 7.8875       | (173,525.00)             | Sub-Account | Sell     |
| 13:30:46                                | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 22            | 22,000            | 7.8875       | 173,525.00               | Client      | Buy      |
| 14:20:24                                | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 250           | 250,000           | 7.8653       | 1,966,325.00             | Member      | Buy      |
| 14:28:40                                | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 250           | 250,000           | 7.8653       | (1,966,325.00)           | Client      | Sell     |
| 14:56:17                                | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 10            | 10,000            | 7.9100       | (79,100.00)              | Sub-Account | Sell     |
| 14:56:17                                | \$ / R 14-Sep-09 | Currency Future | 1            | 1,000                    | 10            | 10,000            | 7.9100       | 79,100.00                | Client      | Buy      |
| <b>Total for \$ / R Currency Future</b> |                  |                 | <b>23</b>    |                          | <b>60,567</b> | <b>60,567,000</b> |              | <b>28,289,489,043.00</b> |             |          |
| <hr/>                                   |                  |                 |              |                          |               |                   |              |                          |             |          |
| 09:16:53                                | £ / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 5             | 5,000             | 13.3905      | 66,952.50                | Sub-Account | Buy      |
| 09:16:53                                | £ / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 5             | 5,000             | 13.3905      | (66,952.50)              | Client      | Sell     |
| 09:46:03                                | £ / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 11,630        | 11,630,000        | 1,111.6500   | (12,928,489,500.00)      | Member      | Sell     |
| 09:47:08                                | £ / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 11,630        | 11,630,000        | 474.6500     | 5,520,179,500.00         | Member      | Buy      |
| 10:14:32                                | £ / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 11,630        | 11,630,000        | 1,111.6500   | 12,928,489,500.00        | Member      | Buy      |
| 10:15:09                                | £ / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 11,630        | 11,630,000        | 474.6500     | (5,520,179,500.00)       | Member      | Sell     |
| 16:54:22                                | £ / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 4             | 4,000             | 13.0560      | 52,224.00                | Sub-Account | Buy      |
| 16:54:22                                | £ / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 4             | 4,000             | 13.0560      | (52,224.00)              | Client      | Sell     |
| <b>Total for £ / R Currency Future</b>  |                  |                 | <b>4</b>     |                          | <b>23,269</b> | <b>23,269,000</b> |              | <b>18,448,788,176.50</b> |             |          |
| <hr/>                                   |                  |                 |              |                          |               |                   |              |                          |             |          |
| 09:38:00                                | € / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 1,766         | 1,766,000         | 377.0000     | (665,782,000.00)         | Client      | Sell     |
| 09:38:00                                | € / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 1,766         | 1,766,000         | 377.0000     | 665,782,000.00           | Member      | Buy      |
| 09:44:22                                | € / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 11,870        | 11,870,000        | 377.0000     | 4,474,990,000.00         | Member      | Buy      |
| 09:44:22                                | € / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 11,870        | 11,870,000        | 377.0000     | (4,474,990,000.00)       | Client      | Sell     |
| 12:07:55                                | € / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 100           | 100,000           | 11.5080      | (1,150,800.00)           | Member      | Sell     |
| 12:10:41                                | € / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 100           | 100,000           | 11.5085      | (1,150,850.00)           | Member      | Sell     |
| 12:15:02                                | € / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 100           | 100,000           | 11.5080      | 1,150,800.00             | Client      | Buy      |
| 12:15:25                                | € / R 15-Mar-10  | Currency Future | 1            | 1,000                    | 100           | 100,000           | 11.5085      | 1,150,850.00             | Client      | Buy      |
| 12:40:55                                | € / R 14-Dec-09  | Currency Future | 1            | 1,000                    | 2             | 2,000             | 11.3210      | (22,642.00)              | Sub-Account | Sell     |
| 12:40:55                                | € / R 14-Dec-09  | Currency Future | 1            | 1,000                    | 2             | 2,000             | 11.3210      | 22,642.00                | Client      | Buy      |
| 12:44:45                                | € / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 12            | 12,000            | 11.1145      | (133,374.00)             | Member      | Sell     |
| 12:46:19                                | € / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 12            | 12,000            | 11.1145      | 133,374.00               | Client      | Buy      |

| Matched Time                           | Contract Details | Product         | No of Trades | Nominal Underlying Value | Quantity      | Foreign Nominal   | Traded Price | Value in Rand            | Trade Type  | Buy/Sell |
|--|------------------|-----------------|--------------|--------------------------|---------------|-------------------|--------------|--------------------------|-------------|----------|
| 12:51:13                               | € / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 12            | 12,000            | 11.1145      | (133,374.00)             | Client      | Sell     |
| 12:51:13                               | € / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 12            | 12,000            | 11.1145      | 133,374.00               | Client      | Buy      |
| 13:31:21                               | € / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 10            | 10,000            | 11.0688      | (110,688.00)             | Member      | Sell     |
| 13:50:39                               | € / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 10            | 10,000            | 11.0688      | 110,688.00               | Member      | Buy      |
| 14:37:03                               | € / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 1             | 1,000             | 11.1275      | 11,127.50                | Sub-Account | Buy      |
| 14:37:03                               | € / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 1             | 1,000             | 11.1275      | (11,127.50)              | Client      | Sell     |
| 14:37:26                               | € / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 1             | 1,000             | 11.1476      | 11,147.60                | Member      | Buy      |
| 14:38:31                               | € / R 14-Sep-09  | Currency Future | 1            | 1,000                    | 1             | 1,000             | 11.1476      | (11,147.60)              | Member      | Sell     |
| <b>Total for € / R Currency Future</b> |                  |                 | <b>10</b>    |                          | <b>13,874</b> | <b>13,874,000</b> |              | <b>5,143,496,003.10</b>  |             |          |
| <b>Grand Total for all Instruments</b> |                  |                 | <b>37</b>    |                          | <b>97,710</b> | <b>97,710,000</b> |              | <b>51,881,773,222.60</b> |             |          |