



Currency Futures Matched Trades

Report for 24/08/2009

| Matched Time | Contract Details | Product | No of Trades | Nominal Underlying Value | Quantity | Foreign Nominal | Traded Price | Value in Rand | Trade Type | Buy/Sell |
|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|---------------|-------------|----------|
| 09:08:22 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8270 | (7,827.00) | Sub-Account | Sell |
| 09:08:22 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8270 | 7,827.00 | Client | Buy |
| 09:08:29 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8210 | (7,821.00) | Member | Sell |
| 09:08:34 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 7.9570 | (47,742.00) | Sub-Account | Sell |
| 09:08:34 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 6 | 6,000 | 7.9570 | 47,742.00 | Client | Buy |
| 09:08:36 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.8260 | 31,304.00 | Client | Buy |
| 09:08:36 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.8260 | (31,304.00) | Sub-Account | Sell |
| 09:08:49 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 7.9570 | (39,785.00) | Sub-Account | Sell |
| 09:08:49 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 7.9570 | 39,785.00 | Client | Buy |
| 09:08:50 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8210 | 7,821.00 | Member | Buy |
| 09:13:18 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.8260 | (78,260.00) | Sub-Account | Sell |
| 09:13:18 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.8260 | 78,260.00 | Client | Buy |
| 09:14:14 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 15 | 15,000 | 7.8035 | 117,052.50 | Member | Buy |
| 09:14:55 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 15 | 15,000 | 7.8035 | (117,052.50) | Client | Sell |
| 09:19:18 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 7.8233 | (391,165.00) | Member | Sell |
| 09:20:22 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 7.8233 | 391,165.00 | Member | Buy |
| 09:20:55 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 7.8333 | 391,665.00 | Client | Buy |
| 09:20:55 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 7.8333 | (391,665.00) | Member | Sell |
| 09:24:30 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 127 | 127,000 | 7.8000 | 990,600.00 | Member | Buy |
| 09:24:30 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 127 | 127,000 | 7.8000 | (990,600.00) | Client | Sell |
| 09:26:31 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 7.9545 | (23,863.50) | Sub-Account | Sell |
| 09:26:31 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 7.9545 | 23,863.50 | Client | Buy |
| 09:26:36 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.9540 | 159,080.00 | Client | Buy |
| 09:26:36 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.9540 | (159,080.00) | Sub-Account | Sell |
| 09:33:17 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.9555 | (159,110.00) | Member | Sell |
| 09:38:07 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 8 | 8,000 | 7.9500 | 63,600.00 | Client | Buy |
| 09:38:07 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 8 | 8,000 | 7.9500 | (63,600.00) | Sub-Account | Sell |
| 09:38:13 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.9500 | 159,000.00 | Client | Buy |
| 09:38:13 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.9500 | (159,000.00) | Sub-Account | Sell |
| 09:43:59 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.8250 | (31,300.00) | Client | Sell |
| 09:43:59 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.8250 | 31,300.00 | 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 |
|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|-----------------|-------------|----------|
| 09:45:24 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 7.9599 | (397,995.00) | Member | Sell |
| 09:46:22 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.8250 | 78,250.00 | Client | Buy |
| 09:46:22 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.8250 | (78,250.00) | Client | Sell |
| 09:58:04 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.8250 | (78,250.00) | Client | Sell |
| 09:58:04 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.8250 | 78,250.00 | Client | Buy |
| 09:58:47 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.9555 | 159,110.00 | Client | Buy |
| 10:02:59 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8250 | (7,825.00) | Client | Sell |
| 10:02:59 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 7.8300 | (23,490.00) | Sub-Account | Sell |
| 10:02:59 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 7.8300 | 23,490.00 | Client | Buy |
| 10:02:59 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8250 | 7,825.00 | Client | Buy |
| 10:12:59 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 17 | 17,000 | 7.9500 | 135,150.00 | Client | Buy |
| 10:12:59 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 17 | 17,000 | 7.9500 | (135,150.00) | Sub-Account | Sell |
| 10:31:47 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.9600 | (159,200.00) | Member | Sell |
| 10:40:39 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 7.8320 | (39,160.00) | Member | Sell |
| 10:40:51 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.9600 | 159,200.00 | Client | Buy |
| 10:41:20 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 7.8320 | 39,160.00 | Client | Buy |
| 10:47:56 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.9630 | 159,260.00 | Client | Buy |
| 10:47:56 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 20 | 20,000 | 7.9630 | (159,260.00) | Sub-Account | Sell |
| 11:20:23 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.8235 | (31,294.00) | Sub-Account | Sell |
| 11:20:23 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.8235 | 31,294.00 | Client | Buy |
| 11:42:11 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.8250 | 31,300.00 | Client | Buy |
| 11:42:11 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.8250 | (31,300.00) | Sub-Account | Sell |
| 11:51:30 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 7.8250 | 23,475.00 | Client | Buy |
| 11:51:30 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 7.8250 | (23,475.00) | Sub-Account | Sell |
| 11:51:43 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 7.9500 | 15,900.00 | Client | Buy |
| 11:51:43 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 2 | 2,000 | 7.9500 | (15,900.00) | Sub-Account | Sell |
| 12:12:27 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.9544 | (79,544.00) | Member | Sell |
| 12:25:09 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 65 | 65,000 | 7.9580 | 517,270.00 | Client | Buy |
| 12:25:09 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 65 | 65,000 | 7.9580 | (517,270.00) | Sub-Account | Sell |
| 12:45:24 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 7.8300 | (39,150.00) | Sub-Account | Sell |
| 12:45:24 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 7.8300 | 39,150.00 | Client | Buy |
| 13:13:29 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 7.9564 | (7,956,400.00) | Member | Sell |
| 13:16:34 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 7.9599 | 397,995.00 | Member | Buy |
| 13:18:26 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.9550 | (79,550.00) | Sub-Account | Sell |
| 13:18:26 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.9550 | 79,550.00 | Client | Buy |
| 13:21:22 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 6,555 | 6,555,000 | 7.9600 | (52,177,800.00) | Member | Sell |
| 13:21:22 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 6,555 | 6,555,000 | 7.9600 | 52,177,800.00 | Client | Buy |
| 13:22:44 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.9510 | (79,510.00) | Sub-Account | Sell |
| 13:22:44 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.9510 | 79,510.00 | Client | Buy |
| 13:22:54 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1,000 | 1,000,000 | 7.9564 | 7,956,400.00 | Client | Buy |
| 13:23:14 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.9500 | 79,500.00 | Client | Buy |
| 13:23:14 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.9500 | (79,500.00) | Sub-Account | Sell |
| 13:23:21 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 17 | 17,000 | 7.9450 | (135,065.00) | Sub-Account | Sell |
| 13:23:21 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 17 | 17,000 | 7.9450 | 135,065.00 | 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 |
|---|------------------|-----------------|--------------|--------------------------|--------------|------------------|--------------|----------------------|-------------|----------|
| 13:29:27 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.9455 | 79,455.00 | Client | Buy |
| 13:29:27 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.9455 | (79,455.00) | Sub-Account | Sell |
| 13:29:44 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 9 | 9,000 | 7.9400 | (71,460.00) | Sub-Account | Sell |
| 13:29:44 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 9 | 9,000 | 7.9400 | 71,460.00 | Client | Buy |
| 13:29:52 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 7.9400 | (23,820.00) | Sub-Account | Sell |
| 13:29:52 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 7.9400 | 23,820.00 | Client | Buy |
| 14:24:31 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8080 | (7,808.00) | Member | Sell |
| 14:25:04 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8080 | 7,808.00 | Member | Buy |
| 15:24:04 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8300 | (7,830.00) | Sub-Account | Sell |
| 15:24:04 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8300 | 7,830.00 | Client | Buy |
| 15:55:13 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8053 | 7,805.30 | Member | Buy |
| 15:55:34 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8265 | (7,826.50) | Member | Sell |
| 16:11:56 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.8300 | (31,320.00) | Client | Sell |
| 16:11:56 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.8300 | 31,320.00 | Client | Buy |
| 16:21:17 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 7.8300 | (313,200.00) | Sub-Account | Sell |
| 16:21:17 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 40 | 40,000 | 7.8300 | 313,200.00 | Client | Buy |
| 16:24:54 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8265 | 7,826.50 | Member | Buy |
| 16:25:13 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.8053 | (7,805.30) | Member | Sell |
| 16:28:43 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 128 | 128,000 | 7.8274 | (1,001,907.20) | Member | Sell |
| 16:29:13 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 128 | 128,000 | 7.8274 | 1,001,907.20 | Client | Buy |
| 16:51:11 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.9300 | 31,720.00 | Client | Buy |
| 16:51:11 | \$ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 4 | 4,000 | 7.9300 | (31,720.00) | Client | Sell |
| 16:52:02 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.9665 | (7,966.50) | Member | Sell |
| 16:53:18 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 7.9665 | 7,966.50 | Client | Buy |
| 16:54:55 | \$ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 10 | 10,000 | 7.9544 | 79,544.00 | Client | Buy |
| Total for \$ / R Currency Future | | | 50 | | 8,378 | 8,378,000 | | 66,615,631.50 | | |

| | | | | | | | | | | |
|----------|-----------------|-----------------|---|-------|-----|---------|---------|----------------|-------------|------|
| 09:29:43 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 250 | 250,000 | 13.1760 | (3,294,000.00) | Member | Sell |
| 09:29:43 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 250 | 250,000 | 13.1760 | 3,294,000.00 | Client | Buy |
| 09:34:41 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 13.0790 | (653,950.00) | Member | Sell |
| 11:20:35 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 13.1000 | (39,300.00) | Sub-Account | Sell |
| 11:20:35 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 3 | 3,000 | 13.1000 | 39,300.00 | Client | Buy |
| 13:36:35 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 12.8984 | (64,492.00) | Member | Sell |
| 13:42:15 | £ / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 12.8984 | 64,492.00 | Client | Buy |
| 14:28:31 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 50 | 50,000 | 13.0790 | 653,950.00 | Member | Buy |
| 15:28:54 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 13.1000 | 65,500.00 | Client | Buy |
| 15:28:54 | £ / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 13.1000 | (65,500.00) | Sub-Account | Sell |
| 15:29:48 | £ / R 15-Mar-10 | Currency Future | 1 | 1,000 | 50 | 50,000 | 13.4000 | 670,000.00 | Client | Buy |
| 15:29:48 | £ / R 15-Mar-10 | Currency Future | 1 | 1,000 | 50 | 50,000 | 13.4000 | (670,000.00) | 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 |
|--|------------------|-----------------|--------------|--------------------------|--------------|------------------|--------------|----------------------|-------------|----------|
| Total for £ / R Currency Future | | | 6 | | 363 | 363,000 | | 4,787,242.00 | | |
| 09:08:48 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 11.3715 | (56,857.50) | Sub-Account | Sell |
| 09:08:48 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 11.3715 | 56,857.50 | Client | Buy |
| 09:41:38 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 8 | 8,000 | 11.3865 | (91,092.00) | Sub-Account | Sell |
| 09:41:38 | € / R 14-Dec-09 | Currency Future | 1 | 1,000 | 8 | 8,000 | 11.3865 | 91,092.00 | Client | Buy |
| 16:32:16 | € / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 11.2200 | 56,100.00 | Client | Buy |
| 16:32:16 | € / R 14-Sep-09 | Currency Future | 1 | 1,000 | 5 | 5,000 | 11.2200 | (56,100.00) | Sub-Account | Sell |
| Total for € / R Currency Future | | | 3 | | 18 | 18,000 | | 204,049.50 | | |
| 16:49:51 | ZAAD 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.6800 | (6,680.00) | Client | Sell |
| 16:49:51 | ZAAD 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.6800 | 6,680.00 | Sub-Account | Buy |
| 16:50:45 | ZAAD 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.7000 | (6,700.00) | Sub-Account | Sell |
| 16:50:45 | ZAAD 14-Dec-09 | Currency Future | 1 | 1,000 | 1 | 1,000 | 6.7000 | 6,700.00 | Member | Buy |
| Total for ZAAD Currency Future | | | 2 | | 2 | 2,000 | | 13,380.00 | | |
| Grand Total for all Instruments | | | 61 | | 8,761 | 8,761,000 | | 71,620,303.00 | | |