

Currency Futures Matched Trades

Report for 15/12/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
9:12:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	400	400,000	7.5580	3,023,200.00	Member	Buy
9:12:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	400	400,000	7.5580	(3,023,200.00)	Client	Sell
9:19:48	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.5540	1,888,500.00	Member	Buy
9:19:48	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.5540	(1,888,500.00)	Client	Sell
9:19:48	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.5515	1,887,875.00	Member	Buy
9:19:48	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.5515	(1,887,875.00)	Member	Sell
9:20:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	400	400,000	7.5570	3,022,800.00	Member	Buy
9:20:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	400	400,000	7.5570	(3,022,800.00)	Member	Sell
9:28:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.5520	75,520.00	Client	Buy
9:28:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.5500	(75,500.00)	Member	Sell
9:28:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.5500	377,500.00	Member	Buy
9:28:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.5500	(377,500.00)	Member	Sell
9:28:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.5500	151,000.00	Member	Buy
9:28:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.5500	(151,000.00)	Member	Sell
9:28:30	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.5455	188,637.50	Member	Buy
9:28:30	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.5455	(188,637.50)	Member	Sell
9:31:26	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	170	170,000	7.5430	1,282,310.00	Member	Buy
9:31:26	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	170	170,000	7.5430	(1,282,310.00)	Member	Sell
10:11:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.5855	(189,637.50)	Member	Sell
10:11:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.5865	189,662.50	Member	Buy
10:17:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.5268	(752,680.00)	Member	Sell
10:17:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.5268	752,680.00	Client	Buy
10:23:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.5722	(757,220.00)	Member	Sell
10:23:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.5722	757,220.00	Member	Buy
10:24:39	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,500	1,500,000	7.5550	(11,332,500.00)	Member	Sell
10:24:39	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,500	1,500,000	7.5550	11,332,500.00	Client	Buy
10:33:40	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6094	(7,609.40)	Member	Sell
10:33:40	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6094	7,609.40	Client	Buy
10:49:37	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.6049	(7,604,900.00)	Member	Sell
10:49:37	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.6049	7,604,900.00	Client	Buy
10:53:46	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6049	(7,604.90)	Member	Sell
10:53:46	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6049	7,604.90	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
11:33:24	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.6000	(190,000.00)	Client	Sell
11:33:24	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.6000	190,000.00	Member	Buy
11:34:36	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6080	(76,080.00)	Member	Sell
11:34:36	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6080	76,080.00	Member	Buy
11:53:52	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.5995	(75,995.00)	Member	Sell
11:53:52	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.5995	75,995.00	Client	Buy
12:09:45	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6000	76,000.00	Member	Buy
12:09:45	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6000	(76,000.00)	Member	Sell
12:09:45	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.6000	228,000.00	Member	Buy
12:09:45	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.6000	(228,000.00)	Member	Sell
12:22:12	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.5960	(151,920.00)	Member	Sell
12:22:12	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.5960	151,920.00	Client	Buy
12:28:33	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.5900	75,900.00	Member	Buy
12:28:33	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.5900	(75,900.00)	Member	Sell
13:39:34	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6005	(152,010.00)	Member	Sell
13:39:34	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6005	152,010.00	Client	Buy
13:42:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6005	(152,010.00)	Client	Sell
13:42:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6005	152,010.00	Client	Buy
13:43:47	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.6050	228,150.00	Member	Buy
13:43:47	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.6050	(228,150.00)	Member	Sell
13:56:02	\$ / R 13/09/2010	Foreign Exchange Future	1	1,000	209	209,000	524.8600	109,695,740.00	Member	Buy
13:56:02	\$ / R 13/09/2010	Foreign Exchange Future	1	1,000	209	209,000	524.8600	(109,695,740.00)	Member	Sell
13:56:40	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	33	33,000	415.9700	13,727,010.00	Member	Buy
13:56:40	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	33	33,000	415.9700	(13,727,010.00)	Member	Sell
14:10:09	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6000	(7,600.00)	Client	Sell
14:10:09	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6000	7,600.00	Member	Buy
14:24:32	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6220	(7,622.00)	Client	Sell
14:24:32	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6245	7,624.50	Member	Buy
15:27:37	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	7.7992	(1,949,800.00)	Member	Sell
15:27:37	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	7.7992	1,949,800.00	Client	Buy
15:43:41	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	309.0000	(309,000.00)	Member	Sell
15:43:41	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	309.0000	309,000.00	Client	Buy
15:52:59	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	7	7,000	7.6000	53,200.00	Client	Buy
15:52:59	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	7	7,000	7.6000	(53,200.00)	Member	Sell
15:53:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.5950	37,975.00	Member	Buy
15:53:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.5950	(37,975.00)	Member	Sell
15:57:51	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	18	18,000	7.5860	136,548.00	Member	Buy
15:57:51	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	18	18,000	7.5860	(136,548.00)	Member	Sell
16:22:23	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.5970	227,910.00	Member	Buy
16:22:23	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.5970	(227,910.00)	Member	Sell
Total for \$ / R Foreign Exchange Future			36		5,042	5,042,000		160,107,968.05		
10:00:20	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.3320	(61,660.00)	Member	Sell
10:00:20	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.3395	61,697.50	Client	Buy
10:46:51	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	12.3300	123,300.00	Member	Buy
10:46:51	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	12.3300	(123,300.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
12:29:41	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.3200	61,600.00	Member	Buy
12:29:41	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.3200	(61,600.00)	Member	Sell
15:52:49	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.3300	61,650.00	Client	Buy
15:52:49	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.3300	(61,650.00)	Member	Sell
Total for £ / R Foreign Exchange Future			4		25	25,000		308,228.75		
9:08:56	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	11.0825	(55,412.50)	Member	Sell
9:08:56	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	11.0825	55,412.50	Client	Buy
9:27:46	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	80	80,000	11.0054	(880,432.00)	Member	Sell
9:27:46	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	80	80,000	11.0054	880,432.00	Member	Buy
9:46:18	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	200	200,000	11.2800	(2,256,000.00)	Member	Sell
9:46:18	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	200	200,000	11.2800	2,256,000.00	Client	Buy
10:00:38	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	11.0720	(110,720.00)	Member	Sell
10:00:38	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	11.0730	110,730.00	Client	Buy
10:19:29	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	11.0580	276,450.00	Client	Buy
10:19:29	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	11.0580	(276,450.00)	Member	Sell
10:44:05	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.2505	(112,505.00)	Member	Sell
10:44:05	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.2510	112,510.00	Member	Buy
10:53:06	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	500	500,000	11.0629	(5,531,450.00)	Member	Sell
10:53:06	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	500	500,000	11.0629	5,531,450.00	Client	Buy
10:53:29	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	500	500,000	11.0644	(5,532,200.00)	Member	Sell
10:53:29	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	500	500,000	11.0644	5,532,200.00	Client	Buy
11:33:20	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	11.0245	(11,024.50)	Client	Sell
11:33:20	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	11.0310	11,031.00	Member	Buy
12:07:47	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	11.0400	11,040.00	Client	Buy
12:07:47	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	11.0305	(11,030.50)	Client	Sell
12:29:01	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	9	9,000	11.0400	99,360.00	Client	Buy
12:29:01	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	9	9,000	11.0395	(99,355.50)	Member	Sell
12:29:41	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	11.0305	220,610.00	Client	Buy
12:29:41	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	11.0295	(220,590.00)	Member	Sell
12:55:39	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	11.0400	11,040.00	Client	Buy
12:55:39	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	11.0400	(11,040.00)	Member	Sell
12:55:52	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	11.0400	(55,200.00)	Member	Sell
12:55:52	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	11.0410	55,205.00	Client	Buy
14:37:04	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	11.0800	55,400.00	Client	Buy
14:37:04	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	11.0800	(55,400.00)	Member	Sell
15:07:26	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	11.0600	33,180.00	Client	Buy
15:07:26	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	11.0595	(33,178.50)	Member	Sell
15:26:16	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	15	15,000	400.0000	(6,000,000.00)	Member	Sell
15:26:16	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	15	15,000	400.0000	6,000,000.00	Client	Buy
16:11:05	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	200	200,000	11.0656	(2,213,120.00)	Member	Sell
16:11:05	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	200	200,000	11.0656	2,213,120.00	Client	Buy
Total for € / R Foreign Exchange Future			18		1,590	1,590,000		23,465,139.50		

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/ Sell
Grand Total for all Instruments			58		6,657	6,657,000		183,881,336.30		
