

Currency Futures Matched Trades

Report for 30/11/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
9:06:03	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.3972	7,397,200.00	Member	Buy
9:06:03	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.3972	(7,397,200.00)	Client	Sell
9:06:20	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.4170	(37,085.00)	Member	Sell
9:06:20	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.4930	37,465.00	Client	Buy
9:08:28	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.3980	(221,940.00)	Member	Sell
9:08:28	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.3980	221,940.00	Client	Buy
9:08:51	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.4030	(370,150.00)	Member	Sell
9:08:51	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.4030	370,150.00	Client	Buy
9:22:37	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.4100	74,100.00	Client	Buy
9:22:37	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.4000	(74,000.00)	Client	Sell
9:22:40	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.5520	(377,600.00)	Member	Sell
9:22:40	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.5525	377,625.00	Client	Buy
9:25:18	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	70	70,000	7.4100	518,700.00	Member	Buy
9:25:18	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	70	70,000	7.4100	(518,700.00)	Member	Sell
9:25:24	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1	1,000	7.4100	7,410.00	Client	Buy
9:25:24	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1	1,000	7.4100	(7,410.00)	Member	Sell
9:25:28	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1	1,000	7.4100	7,410.00	Client	Buy
9:25:28	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1	1,000	7.4100	(7,410.00)	Member	Sell
9:26:34	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4904	(224,712.00)	Member	Sell
9:26:34	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4904	224,712.00	Member	Buy
9:27:22	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4160	(222,480.00)	Member	Sell
9:27:22	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4160	222,480.00	Member	Buy
9:31:00	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	7.4904	(112,356.00)	Member	Sell
9:31:00	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	7.4904	112,356.00	Client	Buy
9:32:19	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	7	7,000	7.4001	51,800.70	Client	Buy
9:32:19	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	7	7,000	7.3985	(51,789.50)	Member	Sell
9:32:19	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	70	70,000	7.4000	518,000.00	Member	Buy
9:32:19	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	70	70,000	7.3985	(517,895.00)	Member	Sell
9:32:19	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	2	2,000	7.4000	14,800.00	Client	Buy
9:32:19	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	2	2,000	7.3985	(14,797.00)	Member	Sell
9:34:17	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	7.4904	(112,356.00)	Member	Sell
9:34:17	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	7.4904	112,356.00	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
9:36:50	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.4000	74,000.00	Client	Buy
9:36:50	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.4000	(74,000.00)	Member	Sell
9:36:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.5300	75,300.00	Client	Buy
9:36:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.5300	(75,300.00)	Member	Sell
9:37:11	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.3900	36,950.00	Client	Buy
9:37:11	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.3860	(36,930.00)	Member	Sell
9:39:59	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	15	15,000	7.5255	(112,882.50)	Member	Sell
9:39:59	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	15	15,000	7.5255	112,882.50	Client	Buy
9:42:33	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.5200	150,400.00	Client	Buy
9:42:33	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.5180	(150,360.00)	Member	Sell
9:43:43	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1	1,000	7.3777	7,377.70	Client	Buy
9:43:43	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1	1,000	7.3760	(7,376.00)	Member	Sell
9:43:43	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.5100	375,500.00	Client	Buy
9:43:43	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.5080	(375,400.00)	Member	Sell
9:46:14	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	7.4209	(111,313.50)	Member	Sell
9:46:14	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	7.4209	111,313.50	Client	Buy
9:47:24	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.5080	(375,400.00)	Member	Sell
9:47:24	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.5080	375,400.00	Member	Buy
10:01:18	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6300	(152,600.00)	Client	Sell
10:01:18	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6300	152,600.00	Member	Buy
10:04:22	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	7.3775	110,662.50	Member	Buy
10:04:22	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	7.3725	(110,587.50)	Client	Sell
10:08:41	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4369	(223,107.00)	Member	Sell
10:08:41	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4369	223,107.00	Member	Buy
10:11:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.5375	(37,687.50)	Member	Sell
10:11:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.5375	37,687.50	Member	Buy
10:23:09	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	7.4260	111,390.00	Member	Buy
10:23:09	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	7.4260	(111,390.00)	Member	Sell
10:25:46	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.4025	370,125.00	Member	Buy
10:25:46	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.4000	(370,000.00)	Client	Sell
10:29:01	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4305	(222,915.00)	Member	Sell
10:29:01	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4305	222,915.00	Member	Buy
10:33:28	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.3860	(73,860.00)	Member	Sell
10:33:28	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.3860	73,860.00	Client	Buy
10:36:25	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4336	3,716,800.00	Member	Buy
10:36:25	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4336	(3,716,800.00)	Client	Sell
10:39:03	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6900	7,690.00	Client	Buy
10:39:03	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6875	(7,687.50)	Member	Sell
10:55:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.5480	(754,800.00)	Member	Sell
10:55:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.5580	755,800.00	Member	Buy
10:56:56	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.5530	(151,060.00)	Member	Sell
10:56:56	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.5530	151,060.00	Client	Buy
11:12:11	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	100	100,000	511.0000	51,100,000.00	Member	Buy
11:12:11	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	100	100,000	511.0000	(51,100,000.00)	Client	Sell
11:20:03	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.4400	(7,440,000.00)	Member	Sell
11:20:03	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.4400	7,440,000.00	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
11:35:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.5450	7,545.00	Client	Buy
11:35:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.5450	(7,545.00)	Member	Sell
11:35:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.5450	15,090.00	Client	Buy
11:35:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.5450	(15,090.00)	Member	Sell
11:35:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.5450	15,090.00	Client	Buy
11:35:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.5450	(15,090.00)	Member	Sell
11:48:09	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.5480	(150,960.00)	Member	Sell
11:48:09	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.5480	150,960.00	Member	Buy
11:56:29	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	25	25,000	7.4194	(185,485.00)	Member	Sell
11:56:29	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	25	25,000	7.4194	185,485.00	Client	Buy
11:57:14	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	807	807,000	7.6855	(6,202,198.50)	Member	Sell
11:57:14	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	807	807,000	7.6855	6,202,198.50	Member	Buy
11:57:39	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	25	25,000	7.4194	(185,485.00)	Member	Sell
11:57:39	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	25	25,000	7.4194	185,485.00	Client	Buy
12:13:48	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	100	100,000	7.4194	(741,940.00)	Member	Sell
12:13:48	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	100	100,000	7.4194	741,940.00	Client	Buy
12:14:23	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.4281	(7,428,100.00)	Member	Sell
12:14:23	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.4281	7,428,100.00	Client	Buy
12:57:20	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	13,084	13,084,000	7.3800	96,559,920.00	Client	Buy
12:57:20	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	13,084	13,084,000	7.3800	(96,559,920.00)	Client	Sell
12:58:12	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	13,084	13,084,000	7.3950	96,756,180.00	Member	Buy
12:58:12	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	13,084	13,084,000	7.3950	(96,756,180.00)	Client	Sell
13:52:37	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.5700	(75,700.00)	Client	Sell
13:52:37	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.5700	75,700.00	Client	Buy
14:06:55	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	20	20,000	7.4272	(148,544.00)	Member	Sell
14:06:55	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	20	20,000	7.4272	148,544.00	Client	Buy
14:09:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	80	80,000	7.5980	(607,840.00)	Member	Sell
14:09:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	80	80,000	7.5980	607,840.00	Client	Buy
14:11:40	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4605	(223,815.00)	Member	Sell
14:11:40	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4605	223,815.00	Client	Buy
14:26:46	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	7.5895	(22,768.50)	Member	Sell
14:26:46	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	7.5895	22,768.50	Client	Buy
14:34:16	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	200	200,000	7.4228	1,484,560.00	Member	Buy
14:34:16	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	200	200,000	7.4228	(1,484,560.00)	Client	Sell
15:21:53	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	3	3,000	7.4400	22,320.00	Client	Buy
15:21:53	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	3	3,000	7.4385	(22,315.50)	Member	Sell
15:55:40	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.5180	(375,900.00)	Member	Sell
15:55:40	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.5180	375,900.00	Client	Buy
16:11:11	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.6474	38,237.00	Member	Buy
16:11:11	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.6474	(38,237.00)	Client	Sell
16:24:04	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4300	(222,900.00)	Client	Sell
16:24:04	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4300	222,900.00	Member	Buy
16:47:18	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	660	660,000	7.5675	(4,994,550.00)	Member	Sell
16:47:18	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	660	660,000	7.5675	4,994,550.00	Client	Buy
16:50:50	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4280	(3,714,000.00)	Member	Sell
16:50:50	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4280	3,714,000.00	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
Total for \$ / R Foreign Exchange Future			62		33,199	33,199,000		296,239,456.95		
9:27:47	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	12.2840	(368,520.00)	Member	Sell
9:27:47	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	12.2865	368,595.00	Member	Buy
9:37:11	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	150	150,000	12.4525	1,867,875.00	Member	Buy
9:37:11	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	150	150,000	12.4515	(1,867,725.00)	Member	Sell
10:30:54	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	3	3,000	12.6670	(38,001.00)	Member	Sell
10:30:54	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	3	3,000	12.7000	38,100.00	Client	Buy
10:36:45	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	12.2451	6,122,550.00	Member	Buy
10:36:45	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	12.2451	(6,122,550.00)	Client	Sell
10:49:33	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	20	20,000	12.2050	(244,100.00)	Member	Sell
10:49:33	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	20	20,000	12.2050	244,100.00	Client	Buy
11:00:04	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	12.4720	374,160.00	Member	Buy
11:00:04	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	12.4720	(374,160.00)	Client	Sell
11:31:14	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.4570	(62,285.00)	Member	Sell
11:31:14	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.4570	62,285.00	Client	Buy
13:11:29	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	12.2390	122,390.00	Member	Buy
13:11:29	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	12.2385	(122,385.00)	Member	Sell
Total for £ / R Foreign Exchange Future			8		748	748,000		9,199,890.50		
9:12:11	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	11.3110	(11,311.00)	Client	Sell
9:12:11	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	11.3140	11,314.00	Member	Buy
10:09:58	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	11.1415	(167,122.50)	Member	Sell
10:09:58	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	15	15,000	11.1415	167,122.50	Client	Buy
15:27:05	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	6	6,000	11.3600	68,160.00	Client	Buy
15:27:05	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	6	6,000	11.3595	(68,157.00)	Member	Sell
16:24:44	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	1	1,000	11.5600	11,560.00	Client	Buy
16:24:44	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	1	1,000	11.5600	(11,560.00)	Member	Sell
16:46:57	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	100	100,000	11.5350	1,153,500.00	Member	Buy
16:46:57	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	100	100,000	11.5315	(1,153,150.00)	Member	Sell
Total for € / R Foreign Exchange Future			5		123	123,000		1,411,478.50		
9:43:44	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	6.8300	68,300.00	Client	Buy
9:43:44	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	6.8300	(68,300.00)	Member	Sell
Total for AU\$ / R Foreign Exchange Future			1		10	10,000		68,300.00		
Grand Total for all Instruments			76		34,080	34,080,000		306,919,125.95		