

Currency Futures Matched Trades

Report for 24/12/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
9:04:15	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.7240	(38,620.00)	Member	Sell
9:04:15	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.7240	38,620.00	Client	Buy
9:15:48	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7241	77,241.00	Client	Buy
9:15:48	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7241	(77,241.00)	Member	Sell
9:15:49	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.7240	30,896.00	Client	Buy
9:15:49	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.7240	(30,896.00)	Member	Sell
9:16:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.7000	30,800.00	Client	Buy
9:16:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.6900	(30,760.00)	Member	Sell
9:16:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	46	46,000	7.6920	353,832.00	Member	Buy
9:16:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	46	46,000	7.6900	(353,740.00)	Member	Sell
9:25:43	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6950	(153,900.00)	Client	Sell
9:25:43	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.7000	154,000.00	Client	Buy
9:26:04	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.6950	(230,850.00)	Client	Sell
9:26:04	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.6950	230,850.00	Client	Buy
9:28:07	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	6	6,000	7.7000	(46,200.00)	Client	Sell
9:28:07	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	6	6,000	7.7000	46,200.00	Client	Buy
9:31:55	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.6900	15,380.00	Client	Buy
9:31:55	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.6900	(15,380.00)	Client	Sell
9:33:12	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	305.9100	(15,295,500.00)	Member	Sell
9:33:12	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	305.9100	15,295,500.00	Client	Buy
9:36:44	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	280	280,000	7.8235	(2,190,580.00)	Client	Sell
9:36:44	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	280	280,000	7.8235	2,190,580.00	Member	Buy
9:40:37	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	164	164,000	7.6950	1,261,980.00	Client	Buy
9:40:37	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	164	164,000	7.6950	(1,261,980.00)	Member	Sell
9:40:37	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	7.6900	23,070.00	Client	Buy
9:40:37	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	7.6900	(23,070.00)	Member	Sell
9:53:32	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6800	76,800.00	Member	Buy
9:53:32	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6800	(76,800.00)	Member	Sell
9:53:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	400	400,000	7.7130	(3,085,200.00)	Member	Sell
9:53:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	400	400,000	7.7130	3,085,200.00	Client	Buy
9:54:11	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6785	(76,785.00)	Member	Sell
9:54:11	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6785	76,785.00	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
9:54:25	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6785	(76,785.00)	Member	Sell
9:54:25	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6785	76,785.00	Member	Buy
9:54:36	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6785	(76,785.00)	Member	Sell
9:54:36	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6785	76,785.00	Member	Buy
10:04:25	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.7558	(155,116.00)	Member	Sell
10:04:25	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.7558	155,116.00	Member	Buy
10:05:11	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.7057	(7,705,700.00)	Member	Sell
10:05:11	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.7057	7,705,700.00	Client	Buy
10:11:28	\$ / R 13/09/2010	Foreign Exchange Future	1	1,000	10	10,000	7.9815	(79,815.00)	Member	Sell
10:11:28	\$ / R 13/09/2010	Foreign Exchange Future	1	1,000	10	10,000	7.9910	79,910.00	Client	Buy
10:17:31	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.6940	230,820.00	Member	Buy
10:17:31	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.6915	(230,745.00)	Client	Sell
10:25:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6878	38,439.00	Member	Buy
10:25:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6878	(38,439.00)	Client	Sell
10:49:06	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	124	124,000	7.6520	948,848.00	Member	Buy
10:49:06	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	124	124,000	7.6520	(948,848.00)	Client	Sell
10:59:03	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.6675	383,375.00	Client	Buy
10:59:03	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.6675	(383,375.00)	Member	Sell
11:13:36	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6650	(153,300.00)	Client	Sell
11:13:36	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6650	153,300.00	Member	Buy
11:15:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.6800	(230,400.00)	Member	Sell
11:15:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	7.6800	230,400.00	Member	Buy
11:15:46	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	55	55,000	7.6650	421,575.00	Member	Buy
11:15:46	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	55	55,000	7.6650	(421,575.00)	Member	Sell
11:16:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6501	38,250.50	Client	Buy
11:16:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6501	(38,250.50)	Member	Sell
11:16:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6500	76,500.00	Client	Buy
11:16:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6500	(76,500.00)	Member	Sell
11:22:29	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.6420	(191,050.00)	Member	Sell
11:22:29	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.6420	191,050.00	Client	Buy
11:26:11	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6700	7,670.00	Client	Buy
11:26:11	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6700	(7,670.00)	Member	Sell
11:28:52	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8121	(78,121.00)	Member	Sell
11:28:52	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8121	78,121.00	Member	Buy
11:30:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.6344	(763,440.00)	Member	Sell
11:30:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.6344	763,440.00	Client	Buy
11:33:51	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.6335	190,837.50	Member	Buy
11:33:51	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.6335	(190,837.50)	Member	Sell
11:34:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.6239	(381,195.00)	Member	Sell
11:34:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.6239	381,195.00	Client	Buy
11:35:14	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6048	152,096.00	Member	Buy
11:35:14	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6048	(152,096.00)	Client	Sell
11:36:06	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.6239	(381,195.00)	Client	Sell
11:36:06	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.6239	381,195.00	Client	Buy
11:37:10	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6225	(38,112.50)	Member	Sell
11:37:10	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6300	38,150.00	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
11:42:42	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.6352	(381,760.00)	Member	Sell
11:42:42	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.6352	381,760.00	Client	Buy
11:47:03	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6310	76,310.00	Client	Buy
11:47:03	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6310	(76,310.00)	Client	Sell
11:50:52	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6310	76,310.00	Client	Buy
11:50:52	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6310	(76,310.00)	Member	Sell
11:50:52	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.6300	15,260.00	Client	Buy
11:50:52	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.6300	(15,260.00)	Member	Sell
11:51:10	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6225	(38,112.50)	Member	Sell
11:51:10	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6225	38,112.50	Client	Buy
11:54:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	40	40,000	7.6600	(306,400.00)	Member	Sell
11:54:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	40	40,000	7.6600	306,400.00	Client	Buy
Total for \$ / R Foreign Exchange Future			45		2,826	2,826,000		36,681,224.75		
9:39:11	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	12.3563	(123,563.00)	Member	Sell
9:39:11	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	12.3563	123,563.00	Member	Buy
10:43:57	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	12.2700	122,700.00	Member	Buy
10:43:57	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	12.2646	(122,646.00)	Member	Sell
11:06:03	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.2433	(61,216.50)	Member	Sell
11:06:03	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.2433	61,216.50	Client	Buy
11:29:06	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	12.5542	(125,542.00)	Member	Sell
11:29:06	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	12.5542	125,542.00	Member	Buy
11:37:39	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.2400	61,200.00	Member	Buy
11:37:39	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.1894	(60,947.00)	Member	Sell
11:52:07	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.1629	(60,814.50)	Member	Sell
11:52:07	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.1629	60,814.50	Client	Buy
Total for £ / R Foreign Exchange Future			6		45	45,000		554,882.50		
9:39:04	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	11	11,000	11.0759	121,834.90	Member	Buy
9:39:04	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	11	11,000	11.0759	(121,834.90)	Member	Sell
9:56:51	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	75	75,000	10.9863	823,972.50	Member	Buy
9:56:51	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	75	75,000	10.9863	(823,972.50)	Member	Sell
11:14:48	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	10.9920	109,920.00	Client	Buy
11:14:48	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	10.9894	(109,894.00)	Member	Sell
11:29:24	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.3445	113,445.00	Member	Buy
11:29:24	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.3445	(113,445.00)	Member	Sell
11:33:49	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.1590	(111,590.00)	Member	Sell
11:33:49	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.1590	111,590.00	Member	Buy
11:41:33	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9630	(1,096,300.00)	Member	Sell
11:41:33	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9631	1,096,310.00	Client	Buy
11:42:38	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9652	(1,096,520.00)	Member	Sell
11:42:38	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9950	1,099,500.00	Client	Buy
11:42:39	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9950	1,099,500.00	Client	Buy
11:42:39	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9499	(1,094,990.00)	Member	Sell
11:42:39	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.1500	111,500.00	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
11:42:39	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.1452	(111,452.00)	Member	Sell
11:42:57	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9950	1,099,500.00	Client	Buy
11:42:57	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9523	(1,095,230.00)	Member	Sell
11:43:15	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	29	29,000	10.9950	318,855.00	Client	Buy
11:43:15	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	29	29,000	10.9502	(317,555.80)	Member	Sell
11:43:15	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	6	6,000	10.9950	65,970.00	Client	Buy
11:43:15	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	6	6,000	10.9502	(65,701.20)	Member	Sell
11:49:35	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	10.9734	(109,734.00)	Member	Sell
11:49:35	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	10.9800	109,800.00	Client	Buy
11:53:16	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	10.9386	(54,693.00)	Member	Sell
11:53:16	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	10.9386	54,693.00	Client	Buy
11:57:13	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9431	(1,094,310.00)	Member	Sell
11:57:13	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9500	1,095,000.00	Client	Buy
Total for € / R Foreign Exchange Future			15		676	676,000		7,424,306.40		
11:08:45	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	6.7000	67,000.00	Client	Buy
11:08:45	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	6.6980	(66,980.00)	Member	Sell
Total for AU\$ / R Foreign Exchange Future			1		10	10,000		66,990.00		
Grand Total for all Instruments			67		3,557	3,557,000		44,727,403.65		