

# Currency Futures Matched Trades

Report for 28/12/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
9:24:56	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	150	150,000	7.6975	1,154,625.00	Client	Buy
9:24:56	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	150	150,000	7.6975	(1,154,625.00)	Member	Sell
11:05:34	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.6600	191,500.00	Client	Buy
11:05:34	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.6600	(191,500.00)	Member	Sell
11:08:11	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.6324	(190,810.00)	Member	Sell
11:08:11	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.6324	190,810.00	Member	Buy
11:44:16	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	125	125,000	7.6570	(957,125.00)	Member	Sell
11:44:16	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	125	125,000	7.6570	957,125.00	Member	Buy
11:55:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	125	125,000	7.6450	(955,625.00)	Member	Sell
11:55:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	125	125,000	7.6450	955,625.00	Member	Buy
12:45:09	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	5	5,000	7.7800	38,900.00	Client	Buy
12:45:09	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	5	5,000	7.7800	(38,900.00)	Member	Sell
12:49:57	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.6370	(15,274.00)	Member	Sell
12:49:57	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.6370	15,274.00	Client	Buy
13:15:43	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	120	120,000	7.6345	(916,140.00)	Member	Sell
13:15:43	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	120	120,000	7.6345	916,140.00	Member	Buy
13:23:17	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6320	38,160.00	Client	Buy
13:23:17	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6320	(38,160.00)	Member	Sell
13:23:29	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.6300	763,000.00	Client	Buy
13:23:29	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.6300	(763,000.00)	Member	Sell
14:28:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	7.6300	22,890.00	Client	Buy
14:28:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	7.6300	(22,890.00)	Client	Sell
15:26:01	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	23	23,000	7.7700	178,710.00	Client	Buy
15:26:01	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	23	23,000	7.7700	(178,710.00)	Member	Sell
15:26:41	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6300	7,630.00	Client	Buy
15:26:41	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.6300	(7,630.00)	Member	Sell
15:31:06	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.6300	(381,500.00)	Member	Sell
15:31:06	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.6300	381,500.00	Client	Buy
15:37:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.6300	(1,907,500.00)	Member	Sell
15:37:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.6300	1,907,500.00	Client	Buy
15:38:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.6229	(1,905,725.00)	Member	Sell
15:38:08	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.6229	1,905,725.00	Member	Buy

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15:40:05	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	55	55,000	7.6200	419,100.00	Member	Buy
15:40:05	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	55	55,000	7.6200	(419,100.00)	Member	Sell
15:41:31	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	55	55,000	7.6064	(418,352.00)	Member	Sell
15:41:31	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	55	55,000	7.6064	418,352.00	Member	Buy
15:42:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6001	38,000.50	Client	Buy
15:42:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.6001	(38,000.50)	Member	Sell
15:42:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6000	152,000.00	Client	Buy
15:42:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.6000	(152,000.00)	Member	Sell
15:58:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.6087	7,608,700.00	Member	Buy
15:58:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.6087	(7,608,700.00)	Client	Sell
16:04:16	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	40	40,000	7.6404	(305,616.00)	Member	Sell
16:04:16	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	40	40,000	7.6404	305,616.00	Client	Buy
16:06:29	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.5800	30,320.00	Client	Buy
16:06:29	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.5800	(30,320.00)	Client	Sell
16:12:16	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	22	22,000	7.5800	(166,760.00)	Client	Sell
16:12:16	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	22	22,000	7.5800	166,760.00	Client	Buy
16:50:02	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.6020	(15,204.00)	Member	Sell
16:50:02	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.6020	15,204.00	Client	Buy
16:58:27	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.6120	(1,903,000.00)	Member	Sell
16:58:27	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.6120	1,903,000.00	Client	Buy
16:58:27	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.6020	(1,900,500.00)	Member	Sell
16:58:27	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.6020	1,900,500.00	Member	Buy
16:59:04	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	60	60,000	7.6445	(458,670.00)	Member	Sell
16:59:04	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	60	60,000	7.6445	458,670.00	Client	Buy
<b>Total for \$ / R Foreign Exchange Future</b>			<b>28</b>		<b>3,022</b>	<b>3,022,000</b>		<b>23,041,336.50</b>		
10:26:31	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	12.1379	303,447.50	Member	Buy
10:26:31	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	12.1379	(303,447.50)	Member	Sell
12:55:44	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	15	15,000	12.4000	186,000.00	Client	Buy
12:55:44	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	15	15,000	12.3971	(185,956.50)	Member	Sell
15:27:50	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	12.3999	(123,999.00)	Member	Sell
15:27:50	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	12.4000	124,000.00	Client	Buy
15:40:02	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.1650	60,825.00	Client	Buy
15:40:02	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	12.1645	(60,822.50)	Member	Sell
15:45:08	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	4	4,000	12.3600	49,440.00	Client	Buy
15:45:08	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	4	4,000	12.3574	(49,429.60)	Member	Sell
<b>Total for £ / R Foreign Exchange Future</b>			<b>5</b>		<b>59</b>	<b>59,000</b>		<b>723,683.80</b>		
10:25:48	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.1041	111,041.00	Member	Buy
10:25:48	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.1041	(111,041.00)	Member	Sell
10:26:02	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	485	485,000	10.9140	5,293,290.00	Member	Buy
10:26:02	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	485	485,000	10.9140	(5,293,290.00)	Member	Sell
12:16:22	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	11.0090	11,009.00	Client	Buy
12:16:22	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	11.0090	(11,009.00)	Member	Sell
12:58:34	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	10.9800	54,900.00	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
12:58:34	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	10.9791	(54,895.50)	Member	Sell
12:59:40	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	10.9750	109,750.00	Client	Buy
12:59:40	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	10.9727	(109,727.00)	Member	Sell
15:23:47	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	10.9922	(54,961.00)	Member	Sell
15:23:47	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	10.9963	54,981.50	Client	Buy
15:40:02	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	10.9675	32,902.50	Client	Buy
15:40:02	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	10.9624	(32,887.20)	Member	Sell
15:40:02	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	6	6,000	11.1601	66,960.60	Client	Buy
15:40:02	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	6	6,000	11.1581	(66,948.60)	Member	Sell
15:41:58	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	10.9500	43,800.00	Client	Buy
15:41:58	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	10.9490	(43,796.00)	Member	Sell
16:44:32	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	10.9300	54,650.00	Client	Buy
16:44:32	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	10.9300	(54,650.00)	Client	Sell
16:59:54	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9410	(1,094,100.00)	Member	Sell
16:59:54	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	10.9410	1,094,100.00	Member	Buy
<b>Total for € / R Foreign Exchange Future</b>			<b>11</b>		<b>634</b>	<b>634,000</b>		<b>6,927,344.95</b>		
10:26:16	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	6.6614	66,614.00	Member	Buy
10:26:16	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	6.6614	(66,614.00)	Member	Sell
15:42:50	AU\$ / R14/06/2010	Foreign Exchange Future	1	1,000	5	5,000	6.7550	33,775.00	Client	Buy
15:42:50	AU\$ / R14/06/2010	Foreign Exchange Future	1	1,000	5	5,000	6.7524	(33,762.00)	Member	Sell
<b>Total for AU\$ / R Foreign Exchange Future</b>			<b>2</b>		<b>15</b>	<b>15,000</b>		<b>100,382.50</b>		
<b>Grand Total for all Instruments</b>			<b>46</b>		<b>3,730</b>	<b>3,730,000</b>		<b>30,792,747.75</b>		