

# Currency Futures Matched Trades

Report for 31/12/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
9:11:26	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	200	200,000	7.4850	1,497,000.00	Client	Buy
9:11:26	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	200	200,000	7.4850	(1,497,000.00)	Member	Sell
9:22:58	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2,762	2,762,000	7.4450	20,563,090.00	Member	Buy
9:22:58	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2,762	2,762,000	7.4450	(20,563,090.00)	Client	Sell
9:31:16	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2,762	2,762,000	7.4600	(20,604,520.00)	Member	Sell
9:31:16	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2,762	2,762,000	7.4600	20,604,520.00	Client	Buy
9:32:26	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,318	1,318,000	7.4450	(9,812,510.00)	Member	Sell
9:32:26	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,318	1,318,000	7.4450	9,812,510.00	Client	Buy
10:09:06	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.4899	(374,495.00)	Member	Sell
10:09:06	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.4899	374,495.00	Client	Buy
10:09:40	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.4802	(149,604.00)	Member	Sell
10:09:40	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.4802	149,604.00	Client	Buy
10:10:04	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.4800	14,960.00	Client	Buy
10:10:04	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.4800	(14,960.00)	Member	Sell
10:10:10	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.4799	(37,399.50)	Member	Sell
10:10:10	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.4799	37,399.50	Client	Buy
10:32:16	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.4900	(74,900.00)	Member	Sell
10:32:16	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.4900	74,900.00	Client	Buy
10:44:35	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	175	175,000	7.4816	(1,309,280.00)	Member	Sell
10:44:35	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	175	175,000	7.4816	1,309,280.00	Member	Buy
10:47:31	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	400	400,000	7.4820	(2,992,800.00)	Member	Sell
10:47:31	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	400	400,000	7.4820	2,992,800.00	Client	Buy
10:48:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.4895	(374,475.00)	Member	Sell
10:48:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.4895	374,475.00	Client	Buy
10:58:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	200	200,000	7.4809	(1,496,180.00)	Member	Sell
10:58:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	200	200,000	7.4809	1,496,180.00	Client	Buy
10:58:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	15	15,000	7.4835	(112,252.50)	Member	Sell
10:58:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	15	15,000	7.4835	112,252.50	Client	Buy
10:59:40	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.4835	(74,835.00)	Member	Sell
10:59:40	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.4835	74,835.00	Member	Buy
11:00:05	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.4825	(74,825.00)	Member	Sell
11:00:05	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.4825	74,825.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/ Sell
11:00:19	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.4825	(37,412.50)	Member	Sell
11:00:19	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	7.4825	37,412.50	Member	Buy
11:00:34	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.4801	74,801.00	Client	Buy
11:00:34	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.4801	(74,801.00)	Member	Sell
11:00:45	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.4800	149,600.00	Client	Buy
11:00:45	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.4800	(149,600.00)	Member	Sell
11:00:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.4800	14,960.00	Client	Buy
11:00:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.4800	(14,960.00)	Member	Sell
11:00:53	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	9	9,000	7.4750	67,275.00	Client	Buy
11:00:53	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	9	9,000	7.4750	(67,275.00)	Member	Sell
11:00:55	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.4720	74,720.00	Client	Buy
11:00:55	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.4720	(74,720.00)	Member	Sell
11:01:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	130	130,000	7.4700	971,100.00	Client	Buy
11:01:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	130	130,000	7.4700	(971,100.00)	Member	Sell
11:23:56	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	498	498,000	7.4550	3,712,590.00	Member	Buy
11:23:56	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	498	498,000	7.4550	(3,712,590.00)	Member	Sell
11:40:23	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	200	200,000	7.4800	(1,496,000.00)	Member	Sell
11:40:23	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	200	200,000	7.4800	1,496,000.00	Client	Buy
11:47:38	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.4975	(29,990.00)	Member	Sell
11:47:38	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.5025	30,010.00	Client	Buy
11:57:21	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.4974	(374,870.00)	Member	Sell
11:57:21	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.4974	374,870.00	Member	Buy
12:03:04	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.5074	(187,685.00)	Member	Sell
12:03:04	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	25	25,000	7.5074	187,685.00	Client	Buy
<b>Total for \$ / R Foreign Exchange Future</b>			<b>28</b>		<b>8,952</b>	<b>8,952,000</b>		<b>66,754,139.50</b>		
9:16:59	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	12.2728	(122,728.00)	Member	Sell
9:16:59	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	12.2760	122,760.00	Member	Buy
10:27:40	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	11.9432	47,772.80	Member	Buy
10:27:40	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	11.9432	(47,772.80)	Member	Sell
10:27:47	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	12.1513	121,513.00	Member	Buy
10:27:47	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	12.1513	(121,513.00)	Member	Sell
10:49:13	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	12.0700	(241,400.00)	Member	Sell
10:49:13	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	12.0700	241,400.00	Client	Buy
11:23:56	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	176	176,000	12.0400	2,119,040.00	Member	Buy
11:23:56	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	176	176,000	12.0400	(2,119,040.00)	Member	Sell
11:36:30	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	12.0820	(3,020,500.00)	Member	Sell
11:36:30	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	12.0820	3,020,500.00	Client	Buy
<b>Total for £ / R Foreign Exchange Future</b>			<b>6</b>		<b>470</b>	<b>470,000</b>		<b>5,672,969.80</b>		
9:20:06	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	10.8043	54,021.50	Client	Buy
9:20:06	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	5	5,000	10.8034	(54,017.00)	Member	Sell
9:54:07	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	10.9497	(2,737,425.00)	Member	Sell
9:54:07	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	10.9497	2,737,425.00	Client	Buy
10:13:03	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	8	8,000	10.7700	86,160.00	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
10:13:03	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	8	8,000	10.7689	(86,151.20)	Member	Sell
10:28:03	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	7	7,000	10.7293	(75,105.10)	Member	Sell
10:28:03	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	7	7,000	10.7293	75,105.10	Member	Buy
10:29:35	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	75	75,000	10.7763	808,222.50	Client	Buy
10:29:35	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	75	75,000	10.7755	(808,162.50)	Member	Sell
10:32:22	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	20	20,000	837.9200	(16,758,400.00)	Member	Sell
10:32:22	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	20	20,000	837.9200	16,758,400.00	Client	Buy
10:33:32	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	25	25,000	359.7900	8,994,750.00	Member	Buy
10:33:32	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	25	25,000	359.7900	(8,994,750.00)	Client	Sell
10:48:22	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	10.7860	(323,580.00)	Member	Sell
10:48:22	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	30	30,000	10.7860	323,580.00	Client	Buy
10:59:15	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	200	200,000	10.7797	(2,155,940.00)	Member	Sell
10:59:15	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	200	200,000	10.7797	2,155,940.00	Client	Buy
11:23:56	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	137	137,000	10.7500	1,472,750.00	Member	Buy
11:23:56	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	137	137,000	10.7500	(1,472,750.00)	Member	Sell
11:37:06	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	10.8089	(2,702,225.00)	Member	Sell
11:37:06	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	10.8089	2,702,225.00	Client	Buy
<b>Total for € / R Foreign Exchange Future</b>			<b>11</b>		<b>1,007</b>	<b>1,007,000</b>		<b>36,168,542.45</b>		
<b>Grand Total for all Instruments</b>			<b>45</b>		<b>10,429</b>	<b>10,429,000</b>		<b>108,595,651.75</b>		