

Currency Futures Matched Trades

Report for 18/11/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
9:25:34	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.5665	(7,566,500.00)	Member	Sell
9:25:34	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.5665	7,566,500.00	Client	Buy
9:33:06	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.5135	3,756,750.00	Member	Buy
9:33:06	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.5135	(3,756,750.00)	Client	Sell
9:57:16	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.5130	(37,565.00)	Member	Sell
9:57:16	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.5130	37,565.00	Member	Buy
10:29:47	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	12	12,000	7.4800	89,760.00	Client	Buy
10:29:47	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	12	12,000	7.4795	(89,754.00)	Member	Sell
10:31:32	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6100	76,100.00	Client	Buy
10:31:32	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6060	(76,060.00)	Member	Sell
10:43:10	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	25	25,000	7.4530	186,325.00	Member	Buy
10:43:10	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	25	25,000	7.4530	(186,325.00)	Client	Sell
10:46:14	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.4725	(373,625.00)	Member	Sell
10:46:14	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.4725	373,625.00	Client	Buy
11:44:38	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.5920	759,200.00	Member	Buy
11:44:38	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.5920	(759,200.00)	Client	Sell
12:06:18	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	90	90,000	7.6000	(684,000.00)	Client	Sell
12:06:18	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	90	90,000	7.6020	684,180.00	Member	Buy
12:17:33	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	31	31,000	7.5972	235,513.20	Member	Buy
12:17:33	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	31	31,000	7.5972	(235,513.20)	Client	Sell
12:23:12	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	3,000	3,000,000	7.5773	(22,731,900.00)	Member	Sell
12:23:12	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	3,000	3,000,000	7.5773	22,731,900.00	Client	Buy
12:24:41	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.5016	(7,501,600.00)	Member	Sell
12:24:41	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.5016	7,501,600.00	Client	Buy
12:42:09	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.5066	(7,506,600.00)	Member	Sell
12:42:09	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.5066	7,506,600.00	Client	Buy
12:45:54	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4880	3,744,000.00	Member	Buy
12:45:54	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4880	(3,744,000.00)	Member	Sell
13:09:11	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4930	(3,746,500.00)	Member	Sell
13:09:11	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4930	3,746,500.00	Member	Buy
13:12:05	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	25	25,000	7.4805	(187,012.50)	Member	Sell
13:12:05	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	25	25,000	7.4815	187,037.50	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
13:17:01	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4805	224,415.00	Client	Buy
13:17:01	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.4795	(224,385.00)	Member	Sell
13:20:01	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	100	100,000	7.4725	747,250.00	Client	Buy
13:20:01	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	100	100,000	7.4720	(747,200.00)	Member	Sell
13:30:06	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4960	(3,748,000.00)	Member	Sell
13:30:06	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4960	3,748,000.00	Client	Buy
13:31:37	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	4	4,000	7.4600	29,840.00	Client	Buy
13:31:37	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	4	4,000	7.4580	(29,832.00)	Member	Sell
13:32:13	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.4560	37,280.00	Client	Buy
13:32:13	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.4530	(37,265.00)	Member	Sell
13:32:14	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.4555	74,555.00	Client	Buy
13:32:14	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.4530	(74,530.00)	Member	Sell
13:54:11	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	250	250,000	11.0599	2,764,975.00	Member	Buy
13:54:11	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	250	250,000	11.0599	(2,764,975.00)	Client	Sell
15:42:47	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1	1,000	7.4680	(7,468.00)	Client	Sell
15:42:47	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1	1,000	7.4680	7,468.00	Client	Buy
15:43:41	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.4865	(374,325.00)	Member	Sell
15:43:41	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.4865	374,325.00	Member	Buy
15:51:55	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4821	3,741,050.00	Member	Buy
15:51:55	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	7.4821	(3,741,050.00)	Client	Sell
16:22:45	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	99	99,000	7.4680	739,332.00	Client	Buy
16:22:45	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	99	99,000	7.4680	(739,332.00)	Member	Sell
16:23:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.5900	15,180.00	Member	Buy
16:23:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.5860	(15,172.00)	Member	Sell
16:29:09	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	4	4,000	7.7350	(30,940.00)	Member	Sell
16:29:09	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	4	4,000	7.7350	30,940.00	Client	Buy
16:42:46	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.4630	74,630.00	Client	Buy
16:42:46	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.4630	(74,630.00)	Member	Sell
16:43:16	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	300	300,000	7.4600	2,238,000.00	Client	Buy
16:43:16	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	300	300,000	7.4600	(2,238,000.00)	Member	Sell
16:48:01	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	135	135,000	7.4520	1,006,020.00	Client	Buy
16:48:01	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	135	135,000	7.4520	(1,006,020.00)	Member	Sell
Total for \$ / R Foreign Exchange Future			32		9,848	9,848,000		75,036,222.20		
9:25:34	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	12.5810	(12,581,000.00)	Member	Sell
9:25:34	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,000	1,000,000	12.5810	12,581,000.00	Client	Buy
11:55:50	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	40	40,000	12.5935	(503,740.00)	Member	Sell
11:55:50	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	40	40,000	12.5935	503,740.00	Client	Buy
11:55:50	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	40	40,000	12.5835	(503,340.00)	Member	Sell
11:55:50	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	40	40,000	12.5845	503,380.00	Member	Buy
12:07:16	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	5	5,000	13.0000	(65,000.00)	Client	Sell
12:07:16	£ / R 14/06/2010	Foreign Exchange Future	1	1,000	5	5,000	13.0025	65,012.50	Member	Buy
Total for £ / R Foreign Exchange Future			4		1,085	1,085,000		13,653,106.25		
9:39:04	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	2	2,000	11.1350	22,270.00	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
9:39:04	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	2	2,000	11.1350	(22,270.00)	Client	Sell
10:03:55	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	18	18,000	11.1675	201,015.00	Client	Buy
10:03:55	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	18	18,000	11.1660	(200,988.00)	Member	Sell
12:25:33	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	11.2125	(5,606,250.00)	Member	Sell
12:25:33	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	11.2125	5,606,250.00	Client	Buy
12:41:27	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	11.2170	(5,608,500.00)	Member	Sell
12:41:27	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	500	500,000	11.2170	5,608,500.00	Client	Buy
12:41:42	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	11.1915	(111,915.00)	Member	Sell
12:41:42	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	11.1915	111,915.00	Client	Buy
13:54:10	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	250	250,000	11.0599	(2,764,975.00)	Member	Sell
13:54:10	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	250	250,000	11.0599	2,764,975.00	Client	Buy
14:09:11	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	3	3,000	11.1700	33,510.00	Client	Buy
14:09:11	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	3	3,000	11.1675	(33,502.50)	Member	Sell
16:06:56	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	11.1800	559,000.00	Client	Buy
16:06:56	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	11.1800	(559,000.00)	Member	Sell
Total for € / R Foreign Exchange Future			8		1,333	1,333,000		14,907,417.75		
10:14:10	AU\$ / R14/12/2009	Foreign Exchange Future	1	1,000	2	2,000	6.9500	(13,900.00)	Client	Sell
10:14:10	AU\$ / R14/12/2009	Foreign Exchange Future	1	1,000	2	2,000	6.9500	13,900.00	Client	Buy
12:05:22	AU\$ / R14/12/2009	Foreign Exchange Future	1	1,000	8	8,000	6.9500	(55,600.00)	Client	Sell
12:05:22	AU\$ / R14/12/2009	Foreign Exchange Future	1	1,000	8	8,000	6.9505	55,604.00	Member	Buy
Total for AU\$ / R Foreign Exchange Future			2		10	10,000		69,502.00		
Grand Total for all Instruments			46		12,276	12,276,000		103,666,248.20		