

Currency Futures Matched Trades

Report for 24/11/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
9:35:38	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	8	8,000	7.5655	60,524.00	Member	Buy
9:35:38	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	8	8,000	7.5595	(60,476.00)	Client	Sell
9:40:26	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	500	500,000	7.7035	(3,851,750.00)	Member	Sell
9:40:26	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	500	500,000	7.7035	3,851,750.00	Member	Buy
11:02:13	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	260	260,000	7.5848	(1,972,048.00)	Member	Sell
11:02:13	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	260	260,000	7.5848	1,972,048.00	Client	Buy
11:07:56	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	870	870,000	7.5432	6,562,584.00	Member	Buy
11:07:56	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	870	870,000	7.5432	(6,562,584.00)	Client	Sell
11:17:54	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,350	1,350,000	7.4977	10,121,895.00	Member	Buy
11:17:54	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,350	1,350,000	7.4977	(10,121,895.00)	Client	Sell
11:30:22	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.5400	37,700.00	Client	Buy
11:30:22	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	5	5,000	7.5400	(37,700.00)	Member	Sell
11:34:43	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	40	40,000	7.5220	300,880.00	Client	Buy
11:34:43	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	40	40,000	7.5210	(300,840.00)	Member	Sell
11:54:05	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.5432	75,432.00	Member	Buy
11:54:05	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.5432	(75,432.00)	Member	Sell
11:54:14	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7019	(77,019.00)	Member	Sell
11:54:14	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7019	77,019.00	Member	Buy
11:57:39	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	3,000	3,000,000	7.5076	22,522,800.00	Member	Buy
11:57:39	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	3,000	3,000,000	7.5076	(22,522,800.00)	Client	Sell
12:18:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6501	76,501.00	Client	Buy
12:18:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.6500	(76,500.00)	Member	Sell
12:19:01	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	135	135,000	7.5115	1,014,052.50	Client	Buy
12:19:01	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	135	135,000	7.5100	(1,013,850.00)	Member	Sell
12:39:10	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.4930	(374,650.00)	Member	Sell
12:39:10	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.4990	374,950.00	Client	Buy
13:04:15	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.5015	(225,045.00)	Member	Sell
13:04:15	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.5025	225,075.00	Client	Buy
13:17:22	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.4820	74,820.00	Client	Buy
13:17:22	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	7.4820	(74,820.00)	Member	Sell
13:42:36	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	20	20,000	7.4915	(149,830.00)	Client	Sell
13:42:36	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	20	20,000	7.4915	149,830.00	Member	Buy

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14:09:36	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	40	40,000	7.5000	300,000.00	Client	Buy
14:09:36	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	40	40,000	0.1300	5,200.00	Member	Buy
14:09:37	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	40	40,000	7.6300	(305,200.00)	Member	Sell
14:12:32	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	85	85,000	7.5000	637,500.00	Client	Buy
14:12:32	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	85	85,000	7.5000	(637,500.00)	Member	Sell
14:54:22	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.6215	1,905,375.00	Member	Buy
14:54:22	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.6215	(1,905,375.00)	Member	Sell
14:54:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	210	210,000	7.6215	1,600,515.00	Member	Buy
14:54:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	210	210,000	7.6215	(1,600,515.00)	Member	Sell
16:06:30	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	13	13,000	7.6300	99,190.00	Client	Buy
16:06:30	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	13	13,000	7.6300	(99,190.00)	Member	Sell
16:15:05	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	2,500	2,500,000	7.4876	18,719,000.00	Member	Buy
16:15:05	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	2,500	2,500,000	7.4876	(18,719,000.00)	Client	Sell
16:15:18	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,500	1,500,000	7.4926	11,238,900.00	Member	Buy
16:15:18	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	1,500	1,500,000	7.4926	(11,238,900.00)	Client	Sell
16:52:19	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.5063	(225,189.00)	Member	Sell
16:52:19	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	30	30,000	7.5063	225,189.00	Member	Buy
16:55:47	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.5050	375,250.00	Member	Buy
16:55:47	\$ / R 14/12/2009	Foreign Exchange Future	1	1,000	50	50,000	7.5050	(375,250.00)	Client	Sell
Total for \$ / R Foreign Exchange Future			26		11,006	11,006,000		82,603,668.75		
11:00:26	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	150	150,000	12.4725	1,870,875.00	Member	Buy
11:00:26	£ / R 14/12/2009	Foreign Exchange Future	1	1,000	150	150,000	12.4720	(1,870,800.00)	Member	Sell
17:09:21	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	12.6722	(1,267,220.00)	Member	Sell
17:09:21	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	12.6722	1,267,220.00	Member	Buy
Total for £ / R Foreign Exchange Future			2		250	250,000		3,138,057.50		
9:58:03	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	8	8,000	11.4395	91,516.00	Member	Buy
9:58:03	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	8	8,000	11.2500	(90,000.00)	Client	Sell
11:01:52	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	85	85,000	11.3093	(961,290.50)	Member	Sell
11:01:52	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	85	85,000	11.3093	961,290.50	Client	Buy
11:42:53	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	2	2,000	11.2427	22,485.40	Member	Buy
11:42:53	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	2	2,000	11.2427	(22,485.40)	Client	Sell
11:56:43	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	11.4472	(22,894.40)	Member	Sell
11:56:43	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	11.4472	22,894.40	Client	Buy
16:50:46	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	290	290,000	11.4396	(3,317,484.00)	Member	Sell
16:50:46	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	290	290,000	11.4396	3,317,484.00	Client	Buy
16:58:19	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	1	1,000	11.2630	11,263.00	Client	Buy
16:58:19	€ / R 14/12/2009	Foreign Exchange Future	1	1,000	1	1,000	11.2625	(11,262.50)	Member	Sell
Total for € / R Foreign Exchange Future			6		388	388,000		4,426,175.05		
11:34:45	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	40	40,000	6.9500	278,000.00	Client	Buy
11:34:45	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	40	40,000	6.9500	(278,000.00)	Member	Sell
11:54:54	AU\$ / R14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	6.8790	(68,790.00)	Client	Sell
11:54:54	AU\$ / R14/12/2009	Foreign Exchange Future	1	1,000	10	10,000	6.8790	68,790.00	Member	Buy

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13:13:18	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	6.9300	69,300.00	Client	Buy
13:13:18	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	6.9300	(69,300.00)	Member	Sell
13:59:17	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	6.9377	(69,377.00)	Member	Sell
13:59:17	AU\$ / R15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	6.9377	69,377.00	Client	Buy
14:24:42	AU\$ / R14/12/2009	Foreign Exchange Future	1	1,000	20	20,000	6.8800	137,600.00	Client	Buy
14:24:42	AU\$ / R14/12/2009	Foreign Exchange Future	1	1,000	20	20,000	6.8800	(137,600.00)	Member	Sell
Total for AU\$ / R Foreign Exchange Future			5		90	90,000		623,067.00		
Grand Total for all Instruments			39		11,734	11,734,000		90,790,968.30		