

Currency Futures Matched Trades

Report for 23/12/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
9:17:02	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	75	75,000	7.8092	585,690.00	Member	Buy
9:17:02	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	75	75,000	7.8092	(585,690.00)	Member	Sell
9:33:38	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8100	(390,500.00)	Client	Sell
9:33:38	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8100	390,500.00	Client	Buy
9:49:32	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	94	94,000	7.8050	733,670.00	Member	Buy
9:49:32	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	94	94,000	7.8050	(733,670.00)	Client	Sell
9:58:25	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8145	390,725.00	Member	Buy
9:58:25	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8135	(390,675.00)	Member	Sell
10:04:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	128	128,000	7.8290	1,002,112.00	Member	Buy
10:04:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	128	128,000	7.8290	(1,002,112.00)	Client	Sell
10:10:24	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	6	6,000	7.8500	47,100.00	Client	Buy
10:10:24	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	6	6,000	7.8400	(47,040.00)	Client	Sell
10:10:24	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.8400	31,360.00	Client	Buy
10:10:24	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.8400	(31,360.00)	Client	Sell
10:10:58	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.8400	156,800.00	Client	Buy
10:10:58	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.8400	(156,800.00)	Client	Sell
10:21:43	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.8505	15,701.00	Client	Buy
10:21:43	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.8505	(15,701.00)	Member	Sell
10:25:48	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.8500	(157,000.00)	Client	Sell
10:25:48	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.8500	157,000.00	Client	Buy
11:00:43	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	8	8,000	7.8525	(62,820.00)	Client	Sell
11:00:43	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	8	8,000	7.8525	62,820.00	Member	Buy
11:01:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	70	70,000	7.8400	(548,800.00)	Member	Sell
11:01:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	70	70,000	7.8400	548,800.00	Client	Buy
11:01:57	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	70	70,000	7.8400	(548,800.00)	Member	Sell
11:01:57	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	70	70,000	7.8400	548,800.00	Client	Buy
11:10:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	150	150,000	7.8600	1,179,000.00	Member	Buy
11:10:50	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	150	150,000	7.8485	(1,177,275.00)	Client	Sell
11:17:02	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8600	78,600.00	Member	Buy
11:17:02	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8600	(78,600.00)	Member	Sell
11:35:25	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8600	78,600.00	Member	Buy
11:35:25	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8600	(78,600.00)	Client	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:38:57	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8600	78,600.00	Member	Buy
11:38:57	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8600	(78,600.00)	Client	Sell
11:41:11	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	7.9780	79,780.00	Member	Buy
11:41:11	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	7.9780	(79,780.00)	Member	Sell
11:41:22	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8600	78,600.00	Member	Buy
11:41:22	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8600	(78,600.00)	Member	Sell
11:42:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8600	78,600.00	Member	Buy
11:42:54	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8600	(78,600.00)	Client	Sell
12:17:42	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.8650	(157,300.00)	Client	Sell
12:17:42	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.8650	157,300.00	Member	Buy
12:54:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8318	391,590.00	Member	Buy
12:54:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8318	(391,590.00)	Client	Sell
12:54:45	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	75	75,000	7.7972	584,790.00	Member	Buy
12:54:45	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	75	75,000	7.7972	(584,790.00)	Client	Sell
13:06:55	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.8710	(1,967,750.00)	Member	Sell
13:06:55	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	250	250,000	7.8710	1,967,750.00	Member	Buy
13:11:58	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8600	393,000.00	Member	Buy
13:11:58	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8600	(393,000.00)	Client	Sell
13:17:39	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	70	70,000	7.8530	549,710.00	Member	Buy
13:17:39	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	70	70,000	7.8530	(549,710.00)	Client	Sell
13:18:39	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8510	78,510.00	Member	Buy
13:18:39	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.8510	(78,510.00)	Client	Sell
13:22:53	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8510	392,550.00	Member	Buy
13:22:53	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8510	(392,550.00)	Client	Sell
13:28:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8510	392,550.00	Member	Buy
13:28:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.8510	(392,550.00)	Member	Sell
13:28:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	6	6,000	7.8500	47,100.00	Client	Buy
13:28:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	6	6,000	7.8500	(47,100.00)	Member	Sell
13:43:57	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.8500	785,000.00	Member	Buy
13:43:57	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.8500	(785,000.00)	Member	Sell
13:47:36	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	99	99,000	7.8361	(775,773.90)	Member	Sell
13:47:36	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	99	99,000	7.8361	775,773.90	Member	Buy
13:49:03	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.8500	785,000.00	Member	Buy
13:49:03	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.8500	(785,000.00)	Member	Sell
13:49:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.8361	(783,610.00)	Member	Sell
13:49:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.8361	783,610.00	Member	Buy
14:06:19	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.8500	785,000.00	Member	Buy
14:06:19	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.8500	(785,000.00)	Member	Sell
14:07:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.8361	(783,610.00)	Member	Sell
14:07:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.8361	783,610.00	Member	Buy
14:44:03	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.8485	31,394.00	Client	Buy
14:44:03	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.8485	(31,394.00)	Member	Sell
14:44:03	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.8300	31,320.00	Client	Buy
14:44:03	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.8300	(31,320.00)	Member	Sell
14:59:23	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	12	12,000	7.8935	(94,722.00)	Member	Sell
14:59:23	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	12	12,000	7.8935	94,722.00	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
15:06:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.7805	155,610.00	Client	Buy
15:06:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	20	20,000	7.7805	(155,610.00)	Member	Sell
15:06:28	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7801	77,801.00	Client	Buy
15:06:29	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7801	(77,801.00)	Member	Sell
15:06:29	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7801	77,801.00	Client	Buy
15:06:29	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7801	(77,801.00)	Member	Sell
15:06:29	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7800	77,800.00	Client	Buy
15:06:29	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7800	(77,800.00)	Member	Sell
15:37:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.7710	(777,100.00)	Member	Sell
15:37:44	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	100	100,000	7.7710	777,100.00	Client	Buy
15:40:42	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.7810	31,124.00	Client	Buy
15:40:42	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	4	4,000	7.7810	(31,124.00)	Member	Sell
16:26:05	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.8413	(7,841,300.00)	Member	Sell
16:26:05	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.8413	7,841,300.00	Client	Buy
16:27:07	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.7800	(15,560.00)	Member	Sell
16:27:07	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	2	2,000	7.7800	15,560.00	Client	Buy
16:27:56	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.7767	7,776.70	Member	Buy
16:27:56	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1	1,000	7.7767	(7,776.70)	Client	Sell
16:28:13	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	7.8720	1,968,000.00	Member	Buy
16:28:13	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	7.8700	(1,967,500.00)	Client	Sell
16:28:14	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	7.8700	(1,967,500.00)	Client	Sell
16:28:14	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	7.8700	1,967,500.00	Member	Buy
16:29:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.8438	(7,843,800.00)	Member	Sell
16:29:00	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	1,000	1,000,000	7.8438	7,843,800.00	Client	Buy
16:30:12	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5,000	5,000,000	7.8327	(39,163,500.00)	Member	Sell
16:30:12	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	5,000	5,000,000	7.8327	39,163,500.00	Client	Buy
16:32:18	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7700	77,700.00	Client	Buy
16:32:18	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7700	(77,700.00)	Member	Sell
16:34:11	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7695	(77,695.00)	Member	Sell
16:34:11	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7695	77,695.00	Client	Buy
16:39:19	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7681	77,681.00	Client	Buy
16:39:19	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	7.7600	(77,600.00)	Member	Sell
16:39:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.7680	388,400.00	Client	Buy
16:39:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	50	50,000	7.7600	(388,000.00)	Member	Sell
16:39:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	22	22,000	7.7600	170,720.00	Client	Buy
16:39:20	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	22	22,000	7.7600	(170,720.00)	Member	Sell
16:40:01	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	82	82,000	7.7550	(635,910.00)	Member	Sell
16:40:01	\$ / R 15/03/2010	Foreign Exchange Future	1	1,000	82	82,000	7.7550	635,910.00	Member	Buy
16:44:11	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	7.8620	1,965,500.00	Member	Buy
16:44:11	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	7.8555	(1,963,875.00)	Client	Sell
16:44:12	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	7.8555	(1,963,875.00)	Client	Sell
16:44:12	\$ / R 14/06/2010	Foreign Exchange Future	1	1,000	250	250,000	7.8555	1,963,875.00	Member	Buy
Total for \$ / R Foreign Exchange Future			60		10,398	10,398,000		81,493,071.10		
11:19:23	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	12.5000	(125,000.00)	Member	Sell
11:19:23	£ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	12.5001	125,001.00	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
Total for £ / R Foreign Exchange Future			1		10	10,000		125,000.50		
9:08:30	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	12	12,000	11.1733	(134,079.60)	Member	Sell
9:08:30	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	12	12,000	11.2002	134,402.40	Client	Buy
10:55:10	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.4145	(114,145.00)	Member	Sell
10:55:10	€ / R 14/06/2010	Foreign Exchange Future	1	1,000	10	10,000	11.4145	114,145.00	Member	Buy
11:02:20	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	8	8,000	11.2233	(89,786.40)	Member	Sell
11:02:20	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	8	8,000	11.2348	89,878.40	Client	Buy
11:43:42	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	11.1768	111,768.00	Member	Buy
11:43:42	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	11.1700	(111,700.00)	Member	Sell
15:29:17	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	11.0996	(110,996.00)	Member	Sell
15:29:17	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	10	10,000	11.0997	110,997.00	Client	Buy
15:30:04	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	11.0999	(33,299.70)	Member	Sell
15:30:04	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	3	3,000	11.1000	33,300.00	Client	Buy
15:59:56	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	175	175,000	11.1080	(1,943,900.00)	Member	Sell
15:59:56	€ / R 15/03/2010	Foreign Exchange Future	1	1,000	175	175,000	11.1080	1,943,900.00	Client	Buy
Total for € / R Foreign Exchange Future			7		228	228,000		2,538,148.75		
Grand Total for all Instruments			68		10,636	10,636,000		84,156,220.35		