

# Currency Futures & Options Matched Trades

Report for 13/01/2010

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
9:04:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.5279	(127,974.30)	Member	Sell
9:04:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.5279	127,974.30	Client	Buy
9:12:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5200	(15,040.00)	Member	Sell
9:12:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5200	15,040.00	Member	Buy
9:19:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5285	(150,570.00)	Member	Sell
9:19:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5285	150,570.00	Client	Buy
9:29:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5069	(7,506,900.00)	Member	Sell
9:29:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5069	7,506,900.00	Client	Buy
9:30:35	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.5698	189,245.00	Member	Buy
9:30:35	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.5698	(189,245.00)	Member	Sell
9:31:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.5280	(60,224.00)	Member	Sell
9:31:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.5280	60,224.00	Member	Buy
9:32:35	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.5394	(128,169.80)	Member	Sell
9:32:35	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.5394	128,169.80	Member	Buy
9:58:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.4900	37,450,000.00	Member	Buy
9:58:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.4900	(37,450,000.00)	Client	Sell
10:09:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5280	1,505,600.00	Member	Buy
10:09:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5280	(1,505,600.00)	Member	Sell
10:11:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5290	752,900.00	Member	Buy
10:11:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5290	(752,900.00)	Member	Sell
11:05:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.4920	82,412.00	Client	Buy
11:05:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.4920	(82,412.00)	Member	Sell
11:11:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4815	74,815.00	Member	Buy
11:11:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4815	(74,815.00)	Member	Sell
11:13:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.4770	672,930.00	Member	Buy
11:13:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.4770	(672,930.00)	Client	Sell
11:15:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5100	(751,000.00)	Member	Sell
11:15:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5100	751,000.00	Client	Buy
11:15:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4890	(748,900.00)	Member	Sell
11:15:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4890	748,900.00	Member	Buy
11:25:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.4870	(67,383.00)	Member	Sell
11:25:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.4870	67,383.00	Member	Buy

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
11:55:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4915	374,575.00	Member	Buy
11:55:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4915	(374,575.00)	Member	Sell
12:04:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5000	(375,000.00)	Member	Sell
12:04:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5000	375,000.00	Member	Buy
12:04:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5100	(375,500.00)	Member	Sell
12:04:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5100	375,500.00	Member	Buy
12:05:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4915	(749,150.00)	Member	Sell
12:05:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4915	749,150.00	Member	Buy
12:13:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.4945	67,450.50	Member	Buy
12:13:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.4945	(67,450.50)	Member	Sell
14:07:33	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5000	37,500.00	Client	Buy
14:07:33	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5000	(37,500.00)	Member	Sell
14:19:06	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4900	(374,500.00)	Member	Sell
14:19:06	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4900	374,500.00	Client	Buy
14:27:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	85	85,000	7.6000	646,000.00	Client	Buy
14:27:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	85	85,000	7.6000	(646,000.00)	Member	Sell
14:29:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10,000	10,000,000	7.4666	74,666,000.00	Member	Buy
14:29:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10,000	10,000,000	7.4666	(74,666,000.00)	Client	Sell
14:35:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.4915	(2,996,600.00)	Member	Sell
14:35:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.4915	2,996,600.00	Client	Buy
14:44:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4945	(1,498,900.00)	Member	Sell
14:44:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4945	1,498,900.00	Client	Buy
14:44:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4845	(1,496,900.00)	Member	Sell
14:44:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4845	1,496,900.00	Member	Buy
15:34:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4700	373,500.00	Member	Buy
15:34:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4700	(373,500.00)	Member	Sell
15:34:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4789	(74,789.00)	Member	Sell
15:34:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4789	74,789.00	Client	Buy
16:08:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4950	(3,747,500.00)	Member	Sell
16:08:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4950	3,747,500.00	Client	Buy
16:23:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4883	(3,744,150.00)	Member	Sell
16:23:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4883	3,744,150.00	Member	Buy
16:44:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4611	(1,492,220.00)	Member	Sell
16:44:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4611	1,492,220.00	Client	Buy
16:47:17	\$ / R 15/03/2010	Foreign Exchange Future	P	7.70	1	1,000	562	562,000	392.0000	(220,304,000.00)	Member	Sell
16:47:17	\$ / R 15/03/2010	Foreign Exchange Future	P	7.70	1	1,000	562	562,000	392.0000	220,304,000.00	Client	Buy
16:47:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	56	56,000	7.4875	(419,300.00)	Member	Sell
16:47:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	56	56,000	7.4875	419,300.00	Client	Buy
16:55:53	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4906	(149,812.00)	Member	Sell
16:55:53	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4906	149,812.00	Member	Buy
16:57:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5150	(375,750.00)	Member	Sell
16:57:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5150	375,750.00	Client	Buy
16:57:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5006	(75,006.00)	Member	Sell
16:57:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5006	75,006.00	Client	Buy

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
<b>Total Futures</b>					<b>37</b>		<b>19,304</b>	<b>19,304,000</b>		<b>144,394,165.60</b>		
<b>Total Options</b>					<b>1</b>		<b>562</b>	<b>562,000</b>		<b>220,304,000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>38</b>		<b>19,866</b>	<b>19,866,000</b>		<b>364,698,165.60</b>		
9:39:56	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1678	1,216,780.00	Member	Buy
9:39:56	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1678	(1,216,780.00)	Member	Sell
9:57:41	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.2000	(244,000.00)	Client	Sell
9:57:41	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.2000	244,000.00	Member	Buy
10:43:54	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.1788	3,044,700.00	Member	Buy
10:43:54	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.1788	(3,044,700.00)	Client	Sell
12:19:58	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.3900	(123,900.00)	Member	Sell
12:19:58	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.3900	123,900.00	Member	Buy
<b>Total Futures</b>					<b>4</b>		<b>380</b>	<b>380,000</b>		<b>4,629,380.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>4</b>		<b>380</b>	<b>380,000</b>		<b>4,629,380.00</b>		
9:31:27	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9000	(218,000.00)	Client	Sell
9:31:27	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9000	218,000.00	Member	Buy
9:40:04	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	96	96,000	10.9324	1,049,510.40	Member	Buy
9:40:04	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	96	96,000	10.9324	(1,049,510.40)	Member	Sell
9:40:12	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1200	(111,200.00)	Member	Sell
9:40:12	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1200	111,200.00	Member	Buy
10:39:31	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0570	110,570.00	Member	Buy
10:39:31	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0570	(110,570.00)	Member	Sell
12:14:52	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8800	(54,400.00)	Client	Sell
12:14:52	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8800	54,400.00	Member	Buy
16:23:52	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8900	21,780.00	Client	Buy
16:23:52	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8900	(21,780.00)	Member	Sell
<b>Total Futures</b>					<b>6</b>		<b>143</b>	<b>143,000</b>		<b>1,565,460.40</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>6</b>		<b>143</b>	<b>143,000</b>		<b>1,565,460.40</b>		
9:40:23	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	26	26,000	6.9683	181,175.80	Member	Buy
9:40:23	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	26	26,000	6.9683	(181,175.80)	Member	Sell
11:11:46	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	18	18,000	6.9001	124,201.80	Client	Buy
11:11:46	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	18	18,000	6.9001	(124,201.80)	Member	Sell
12:14:31	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9185	(276,740.00)	Member	Sell
12:14:31	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9185	276,740.00	Client	Buy
16:49:16	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	6.9000	(262,200.00)	Client	Sell
16:49:16	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	6.9000	262,200.00	Member	Buy

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
					4		122	122,000		844,317.60		
					4		122	122,000		844,317.60		
					51		19,949	19,949,000		151,433,323.60		
					1		562	562,000		220,304,000.00		
					52		20,511	20,511,000		371,737,323.60		