

# Currency Futures & Options Matched Trades

Report for 19/01/2010

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
9:33:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4670	(746,700.00)	Member	Sell
9:33:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4750	(747,500.00)	Member	Sell
9:33:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4750	747,500.00	Client	Buy
9:40:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4690	(74,690.00)	Member	Sell
9:40:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4690	74,690.00	Client	Buy
9:43:48	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	144	144,000	7.4586	(1,074,038.40)	Member	Sell
9:43:48	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	144	144,000	7.4586	1,074,038.40	Member	Buy
9:57:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4685	(37,342.50)	Client	Sell
9:57:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4685	37,342.50	Client	Buy
10:03:05	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4810	(37,405.00)	Member	Sell
10:03:05	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4810	37,405.00	Client	Buy
10:07:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4835	(74,835.00)	Member	Sell
10:07:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4835	74,835.00	Client	Buy
12:03:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	158	158,000	7.5051	1,185,805.80	Member	Buy
12:03:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	158	158,000	7.5051	(1,185,805.80)	Member	Sell
14:00:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.5000	1,125,000.00	Member	Buy
14:00:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.5000	(1,125,000.00)	Client	Sell
14:02:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	72	72,000	7.5200	(541,440.00)	Member	Sell
14:02:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	72	72,000	7.5200	541,440.00	Member	Buy
15:16:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5030	37,515.00	Member	Buy
15:16:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5030	(37,515.00)	Client	Sell
15:42:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	7.4942	18,735,500.00	Member	Buy
15:42:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	7.4942	(18,735,500.00)	Client	Sell
15:44:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4880	14,976,000.00	Member	Buy
15:44:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4880	(14,976,000.00)	Client	Sell
16:27:51	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4910	224,730.00	Member	Buy
16:27:51	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4910	(224,730.00)	Client	Sell
16:33:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.4800	2,244,000.00	Member	Buy
16:33:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.4800	(2,244,000.00)	Client	Sell
16:33:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.4902	2,247,060.00	Member	Buy
16:36:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4731	74,731.00	Member	Buy
16:36:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4731	(74,731.00)	Client	Sell

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>16</b>		<b>5,699</b>	<b>5,699,000</b>		<b>42,687,412.70</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>16</b>		<b>5,699</b>	<b>5,699,000</b>		<b>42,687,412.70</b>		
8:53:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.2478	612,390.00	Member	Buy
8:53:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.2478	(612,390.00)	Client	Sell
9:18:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1654	1,216,540.00	Member	Buy
9:18:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1654	(1,216,540.00)	Member	Sell
10:12:12	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2500	1,225,000.00	Member	Buy
10:12:12	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2500	(1,225,000.00)	Client	Sell
16:49:33	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.2469	3,061,725.00	Client	Buy
16:49:33	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.2469	(3,061,725.00)	Member	Sell
16:49:37	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.4536	3,113,400.00	Client	Buy
16:49:37	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.4536	(3,113,400.00)	Member	Sell
<b>Total Futures</b>					<b>5</b>		<b>750</b>	<b>750,000</b>		<b>9,229,055.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>5</b>		<b>750</b>	<b>750,000</b>		<b>9,229,055.00</b>		
9:18:47	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9160	109,160.00	Member	Buy
9:18:47	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9160	(109,160.00)	Client	Sell
11:31:27	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7975	(10,797.50)	Member	Sell
11:31:27	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7975	10,797.50	Client	Buy
13:39:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7329	(1,073,290.00)	Member	Sell
13:39:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7329	1,073,290.00	Client	Buy
14:21:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7487	(107,487.00)	Member	Sell
14:21:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7487	107,487.00	Member	Buy
15:01:47	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7424	537,120.00	Client	Buy
15:01:47	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7424	(537,120.00)	Member	Sell
16:24:41	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7286	10,728.60	Client	Buy
16:24:41	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7286	(10,728.60)	Member	Sell
16:35:36	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7020	107,020.00	Member	Buy
16:35:36	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7020	(107,020.00)	Client	Sell
16:38:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.9145	(54,572.50)	Member	Sell
16:38:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.9145	54,572.50	Client	Buy
16:40:41	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7200	53,600.00	Client	Buy
16:40:41	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7200	(53,600.00)	Member	Sell
16:41:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.7135	42,854.00	Client	Buy
16:41:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.7135	(42,854.00)	Member	Sell
16:49:37	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.7000	214,000.00	Client	Buy
16:49:37	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.7000	(214,000.00)	Member	Sell
16:49:55	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6750	213,500.00	Member	Buy
16:49:55	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6750	(213,500.00)	Client	Sell

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
					12		236	236,000		2,534,129.60		
					12		236	236,000		2,534,129.60		
					33		6,685	6,685,000		54,450,597.30		
					33		6,685	6,685,000		54,450,597.30		