



Currency Futures & Options Matched Trades

Report for 21/01/2010

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
9:07:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5740	302,960.00	Member	Buy
9:07:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5740	(302,960.00)	Client	Sell
9:09:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.5762	3,030,480.00	Member	Buy
9:09:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.5762	(3,030,480.00)	Client	Sell
9:09:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	33	33,000	7.6000	(250,800.00)	Member	Sell
9:09:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	33	33,000	7.6000	250,800.00	Client	Buy
9:12:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5673	3,783,650.00	Member	Buy
9:12:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5573	3,778,650.00	Member	Buy
9:12:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5573	(3,778,650.00)	Client	Sell
9:14:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5550	1,511,000.00	Member	Buy
9:14:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5550	(1,511,000.00)	Client	Sell
9:14:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5650	1,513,000.00	Member	Buy
9:21:48	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3,200	3,200,000	7.5700	24,224,000.00	Member	Buy
9:21:48	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3,200	3,200,000	7.5700	(24,224,000.00)	Client	Sell
9:24:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	115	115,000	7.5747	871,090.50	Member	Buy
9:24:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.5747	(568,102.50)	Client	Sell
9:24:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5747	(302,988.00)	Client	Sell
9:34:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5930	759,300.00	Member	Buy
9:34:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5930	(759,300.00)	Client	Sell
9:37:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.5835	(265,422.50)	Client	Sell
9:37:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.5835	265,422.50	Member	Buy
9:37:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5900	(1,518,000.00)	Client	Sell
9:37:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5900	1,518,000.00	Member	Buy
9:42:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.5840	(113,760.00)	Client	Sell
9:42:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.5840	113,760.00	Member	Buy
9:57:23	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	160	160,000	7.7300	(1,236,800.00)	Client	Sell
9:57:23	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	160	160,000	7.7300	1,236,800.00	Member	Buy
10:04:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6100	(76,100.00)	Client	Sell
10:04:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6100	76,100.00	Client	Buy
10:11:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5800	379,000.00	Member	Buy
10:11:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5800	(379,000.00)	Client	Sell
10:13:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5800	758,000.00	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
10:13:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5800	(758,000.00)	Client	Sell
10:16:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6300	763,000.00	Member	Buy
10:16:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6300	(763,000.00)	Client	Sell
10:23:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	41	41,000	7.5899	311,185.90	Member	Buy
10:23:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	41	41,000	7.5899	(311,185.90)	Client	Sell
10:35:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5873	303,492.00	Member	Buy
10:35:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5873	(303,492.00)	Client	Sell
10:40:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5910	30,364.00	Member	Buy
10:40:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5910	(30,364.00)	Client	Sell
11:00:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6090	(38,045.00)	Client	Sell
11:00:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6090	38,045.00	Member	Buy
11:00:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6095	(152,190.00)	Client	Sell
11:00:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6095	152,190.00	Member	Buy
11:00:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.6100	(190,250.00)	Client	Sell
11:00:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.6100	190,250.00	Member	Buy
11:00:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6100	(76,100.00)	Client	Sell
11:00:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6100	76,100.00	Member	Buy
11:00:30	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.6125	(53,287.50)	Client	Sell
11:00:30	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.6125	53,287.50	Member	Buy
11:00:37	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	102	102,000	7.6150	(776,730.00)	Client	Sell
11:00:37	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	102	102,000	7.6150	776,730.00	Member	Buy
11:00:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7500	(38,750.00)	Client	Sell
11:00:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7500	38,750.00	Member	Buy
11:02:02	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6200	(152,400.00)	Client	Sell
11:02:02	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6200	152,400.00	Member	Buy
11:02:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7600	(38,800.00)	Client	Sell
11:02:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7600	38,800.00	Member	Buy
11:02:10	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8900	(197,250.00)	Client	Sell
11:02:10	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8900	197,250.00	Member	Buy
11:06:02	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6310	(381,550.00)	Client	Sell
11:06:02	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6310	381,550.00	Member	Buy
11:18:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6330	381,650.00	Member	Buy
11:18:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6330	(381,650.00)	Member	Sell
11:31:50	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6400	(152,800.00)	Client	Sell
11:31:50	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6400	152,800.00	Member	Buy
11:32:48	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6500	30,600.00	Client	Buy
11:33:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6340	38,170.00	Member	Buy
11:33:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6340	(38,170.00)	Client	Sell
11:34:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.6520	(38,260,000.00)	Member	Sell
11:34:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.6520	38,260,000.00	Client	Buy
11:36:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.6188	266,658.00	Member	Buy
11:36:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6188	(76,188.00)	Client	Sell
11:36:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.6188	(190,470.00)	Client	Sell
11:37:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6285	1,144,275.00	Member	Buy
11:37:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6190	1,142,850.00	Member	Buy
11:37:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6190	(1,142,850.00)	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
11:48:08	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6240	152,480.00	Member	Buy
11:48:08	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6240	(152,480.00)	Client	Sell
12:10:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6238	762,380.00	Member	Buy
12:10:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6238	(762,380.00)	Member	Sell
12:12:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6300	(305,200.00)	Client	Sell
12:12:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6300	305,200.00	Member	Buy
12:48:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6350	(229,050.00)	Member	Sell
12:48:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6350	229,050.00	Member	Buy
12:49:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.6400	(114,600.00)	Client	Sell
12:49:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6400	(76,400.00)	Client	Sell
12:49:50	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.6500	(221,850.00)	Client	Sell
12:49:50	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6450	382,250.00	Member	Buy
12:55:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,490	2,490,000	7.6450	19,036,050.00	Member	Buy
12:55:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,490	2,490,000	7.6450	(19,036,050.00)	Client	Sell
13:55:57	\$ / R 15/03/2010	Foreign Exchange Future	C	7.60	1	1,000	10	10,000	214.2500	2,142,500.00	Member	Buy
13:55:57	\$ / R 15/03/2010	Foreign Exchange Future	C	7.60	1	1,000	10	10,000	214.2500	(2,142,500.00)	Client	Sell
14:00:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5982	379,910.00	Member	Buy
14:05:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5862	379,310.00	Member	Buy
14:05:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5862	(379,310.00)	Client	Sell
14:06:31	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5915	22,774.50	Member	Buy
14:06:31	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5915	(22,774.50)	Client	Sell
14:16:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6017	760,170.00	Member	Buy
14:16:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6017	(760,170.00)	Client	Sell
14:18:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	125	125,000	7.6020	950,250.00	Member	Buy
14:18:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6020	(380,100.00)	Client	Sell
14:18:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.6020	(190,050.00)	Client	Sell
14:18:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6020	(380,100.00)	Client	Sell
15:08:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.6093	(631,571.90)	Member	Sell
15:08:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.6093	631,571.90	Client	Buy
15:08:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.6273	(633,065.90)	Member	Sell
15:08:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.6273	633,065.90	Client	Buy
15:38:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.5830	682,470.00	Member	Buy
15:38:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.5830	(682,470.00)	Client	Sell
16:14:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5601	37,800.50	Client	Buy
16:14:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5601	(37,800.50)	Client	Sell
16:14:18	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.5600	52,920.00	Client	Buy
16:14:18	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.5600	(52,920.00)	Client	Sell
16:27:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5520	7,552.00	Member	Buy
16:27:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5520	(7,552.00)	Client	Sell
16:48:06	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.5600	(287,280.00)	Client	Sell
16:48:06	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.5600	287,280.00	Member	Buy
16:59:17	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.6935	192,337.50	Member	Buy
16:59:17	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.6935	(192,337.50)	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
Total Futures					60		14,671	14,671,000		111,766,815.20		
Total Options					1		10	10,000		2,142,500.00		
Total for \$ / R Foreign Exchange Future					61		14,681	14,681,000		113,909,315.20		
9:02:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.3230	3,080,750.00	Member	Buy
9:02:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.3230	(3,080,750.00)	Client	Sell
10:00:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.3226	616,130.00	Member	Buy
10:00:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.3226	(616,130.00)	Client	Sell
11:30:10	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.3546	(3,088,650.00)	Member	Sell
11:30:10	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.3546	3,088,650.00	Member	Buy
Total Futures					3		550	550,000		6,785,530.00		
Total Options												
Total for £ / R Foreign Exchange Future					3		550	550,000		6,785,530.00		
9:06:53	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.6930	320,790.00	Member	Buy
9:06:53	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.6930	(320,790.00)	Client	Sell
10:18:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7158	(535,790.00)	Member	Sell
10:18:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7158	535,790.00	Client	Buy
10:38:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7235	(53,617.50)	Member	Sell
10:38:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7235	53,617.50	Client	Buy
11:05:15	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.7327	(2,683,175.00)	Member	Sell
11:05:15	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.7327	2,683,175.00	Member	Buy
11:21:31	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.9213	(54,606.50)	Member	Sell
11:21:31	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.9213	54,606.50	Client	Buy
11:31:49	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	245	245,000	10.9213	(2,675,718.50)	Member	Sell
11:31:49	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	245	245,000	10.9213	2,675,718.50	Member	Buy
16:12:31	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6800	53,400.00	Client	Buy
16:12:31	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6800	(53,400.00)	Member	Sell
16:12:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6770	53,385.00	Client	Buy
16:12:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6770	(53,385.00)	Member	Sell
16:15:32	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	10.6702	(128,042.40)	Member	Sell
16:15:32	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	10.6702	128,042.40	Client	Buy
Total Futures					9		607	607,000		6,558,524.90		
Total Options												
Total for € / R Foreign Exchange Future					9		607	607,000		6,558,524.90		
Total Futures					72		15,828	15,828,000		125,110,870.10		
Total Options					1		10	10,000		2,142,500.00		
Grand Total for all Instruments					73		15,838	15,838,000		127,253,370.10		