

Currency Futures & Options Matched Trades

Report for 26/01/2010

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
9:01:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6964	38,482.00	Member	Buy
9:01:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6964	(38,482.00)	Client	Sell
9:06:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7365	(773,650.00)	Member	Sell
9:06:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7365	773,650.00	Client	Buy
9:09:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8455	(392,275.00)	Client	Sell
9:09:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8455	392,275.00	Member	Buy
9:42:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7100	38,550.00	Client	Buy
9:42:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7100	(38,550.00)	Member	Sell
9:46:39	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.7065	346,792.50	Member	Buy
9:46:39	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.7065	(346,792.50)	Member	Sell
9:46:39	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7310	773,100.00	Member	Buy
9:46:39	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7310	(773,100.00)	Member	Sell
9:59:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6235	304,940.00	Member	Buy
9:59:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6235	(304,940.00)	Client	Sell
10:00:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6964	15,392.80	Member	Buy
10:00:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6964	(15,392.80)	Client	Sell
10:03:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7000	1,925,000.00	Member	Buy
10:03:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7000	(1,925,000.00)	Client	Sell
10:14:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	675	675,000	7.7045	5,200,537.50	Member	Buy
10:14:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	675	675,000	7.7045	(5,200,537.50)	Client	Sell
10:19:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7108	(7,710,800.00)	Member	Sell
10:19:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7108	7,710,800.00	Client	Buy
10:32:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.7050	(1,001,650.00)	Client	Sell
10:32:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.7050	1,001,650.00	Member	Buy
10:56:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6755	230,265.00	Member	Buy
10:56:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6755	(230,265.00)	Client	Sell
11:02:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9405	397,025.00	Member	Buy
11:02:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9405	(397,025.00)	Client	Sell
11:45:53	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.6855	(23,056.50)	Client	Sell
11:45:53	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.6855	23,056.50	Member	Buy
11:47:10	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6830	768,300.00	Member	Buy
11:47:10	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6830	(768,300.00)	Member	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
12:31:10	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6800	46,080.00	Client	Buy
12:31:10	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6800	(46,080.00)	Client	Sell
12:58:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6925	(384,625.00)	Client	Sell
12:58:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6925	384,625.00	Client	Buy
13:11:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6925	(1,153,875.00)	Client	Sell
13:11:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6925	1,153,875.00	Member	Buy
13:12:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7040	(1,540,800.00)	Member	Sell
13:12:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7040	1,540,800.00	Client	Buy
13:12:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.6955	(1,539,100.00)	Member	Sell
13:12:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.6955	1,539,100.00	Client	Buy
13:23:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6995	(76,995.00)	Client	Sell
13:23:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6995	76,995.00	Member	Buy
13:23:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7000	(23,100.00)	Client	Sell
13:23:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7000	23,100.00	Member	Buy
13:23:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7000	(385,000.00)	Client	Sell
13:23:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7000	385,000.00	Member	Buy
13:32:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.7024	1,001,312.00	Member	Buy
13:32:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.7024	(1,001,312.00)	Client	Sell
13:51:38	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7000	38,500.00	Client	Buy
13:51:38	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7000	(38,500.00)	Client	Sell
13:55:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7000	(77,000.00)	Client	Sell
13:55:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7000	77,000.00	Member	Buy
14:22:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7100	(77,100.00)	Client	Sell
14:22:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7100	77,100.00	Client	Buy
14:26:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7100	(154,200.00)	Client	Sell
14:26:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7100	154,200.00	Member	Buy
14:36:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7100	38,550.00	Client	Buy
14:36:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7100	(38,550.00)	Client	Sell
14:37:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7014	7,701,400.00	Member	Buy
14:37:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7014	(7,701,400.00)	Client	Sell
14:39:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7100	38,550.00	Client	Buy
14:39:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7100	(38,550.00)	Client	Sell
14:42:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7100	115,650.00	Client	Buy
14:43:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7100	77,100.00	Client	Buy
14:43:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7100	(192,750.00)	Client	Sell
14:43:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.7100	501,150.00	Client	Buy
14:43:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.7100	(501,150.00)	Member	Sell
14:56:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7000	231,000.00	Member	Buy
14:56:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7000	(231,000.00)	Member	Sell
15:08:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6900	30,760.00	Client	Buy
15:08:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6900	(30,760.00)	Client	Sell
15:15:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9430	(397,150.00)	Client	Sell
15:15:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9430	397,150.00	Member	Buy
15:20:51	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6900	(30,760.00)	Client	Sell
15:22:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6900	(46,140.00)	Client	Sell
15:22:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6900	76,900.00	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
16:03:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7100	231,300.00	Client	Buy
16:05:50	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	44	44,000	7.7100	(339,240.00)	Client	Sell
16:05:50	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.7100	107,940.00	Client	Buy
16:25:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6900	769,000.00	Member	Buy
16:25:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6900	(769,000.00)	Client	Sell
16:25:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7000	770,000.00	Client	Buy
Total Futures					42		4,817	4,817,000		37,138,953.30		
Total Options												
Total for \$ / R Foreign Exchange Future					42		4,817	4,817,000		37,138,953.30		
9:23:51	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.5210	62,605.00	Member	Buy
9:23:51	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.5210	(62,605.00)	Client	Sell
10:31:26	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.5035	1,875,525.00	Member	Buy
10:31:26	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.5035	(1,875,525.00)	Member	Sell
10:32:16	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.7090	(1,906,350.00)	Member	Sell
10:32:16	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.7090	1,906,350.00	Member	Buy
10:32:41	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.9250	(1,938,750.00)	Member	Sell
10:32:41	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.9250	1,938,750.00	Member	Buy
11:30:03	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.4500	3,112,500.00	Member	Buy
11:30:03	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.4500	(3,112,500.00)	Member	Sell
11:30:04	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.6622	3,165,550.00	Member	Buy
11:30:04	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.6622	(3,165,550.00)	Member	Sell
11:30:05	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.8680	3,217,000.00	Member	Buy
11:30:05	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.8680	(3,217,000.00)	Member	Sell
13:28:25	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4100	(62,050.00)	Client	Sell
13:28:25	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4100	62,050.00	Member	Buy
14:56:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	163	163,000	12.4063	2,022,226.90	Member	Buy
14:56:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	163	163,000	12.4063	(2,022,226.90)	Client	Sell
15:14:52	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6250	126,250.00	Client	Buy
15:14:52	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6250	(126,250.00)	Member	Sell
Total Futures					10		1,383	1,383,000		17,488,806.90		
Total Options												
Total for £ / R Foreign Exchange Future					10		1,383	1,383,000		17,488,806.90		
8:59:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8696	1,086,960.00	Member	Buy
8:59:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8696	(1,086,960.00)	Client	Sell
9:15:35	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8825	21,765.00	Member	Buy
9:15:35	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8825	(21,765.00)	Client	Sell
15:57:42	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.8200	64,920.00	Client	Buy
15:57:42	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.8200	(64,920.00)	Client	Sell
15:57:42	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.8140	43,256.00	Member	Buy
15:57:42	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.8140	(43,256.00)	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
Total Futures					4		112	112,000		1,216,901.00		
Total Options												
Total for € / R Foreign Exchange Future					4		112	112,000		1,216,901.00		
11:01:32	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.8380	10,257,000.00	Member	Buy
11:01:32	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.8380	(10,257,000.00)	Client	Sell
Total Futures					1		1,500	1,500,000		10,257,000.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		1,500	1,500,000		10,257,000.00		
Total Futures					57		7,812	7,812,000		66,101,661.20		
Total Options												
Grand Total for all Instruments					57		7,812	7,812,000		66,101,661.20		