



Currency Futures & Options Matched Trades

Report for 27/01/2010

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
9:21:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.9556	(15,911.20)	Client	Sell
9:21:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.9556	15,911.20	Client	Buy
9:25:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6975	46,185.00	Member	Buy
9:25:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6975	(46,185.00)	Client	Sell
9:26:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.9575	63,660.00	Client	Buy
9:26:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.9575	(63,660.00)	Member	Sell
9:50:03	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6155	(152,310.00)	Member	Sell
9:50:03	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6155	152,310.00	Client	Buy
9:55:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6521	765,210.00	Member	Buy
9:55:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6521	(765,210.00)	Client	Sell
10:16:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6746	153,492.00	Member	Buy
10:16:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6746	(153,492.00)	Client	Sell
10:19:35	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	58	58,000	7.6750	(445,150.00)	Client	Sell
10:19:35	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	58	58,000	7.6750	445,150.00	Member	Buy
10:19:35	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6750	(76,750.00)	Client	Sell
10:19:35	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6750	76,750.00	Member	Buy
10:28:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.6825	576,187.50	Member	Buy
10:28:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.6825	(576,187.50)	Client	Sell
10:35:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8400	(78,400.00)	Client	Sell
10:35:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8400	78,400.00	Client	Buy
10:52:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8515	(785,150.00)	Member	Sell
10:52:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8515	785,150.00	Client	Buy
12:14:18	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8250	391,250.00	Client	Buy
12:14:18	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8250	(391,250.00)	Member	Sell
13:18:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6730	30,692.00	Client	Buy
13:18:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6730	(30,692.00)	Member	Sell
13:47:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6501	38,250.50	Client	Buy
13:47:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6501	(38,250.50)	Client	Sell
13:47:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6500	15,300.00	Client	Buy
13:47:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6500	(15,300.00)	Client	Sell
14:21:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.6430	168,146.00	Member	Buy
14:21:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.6430	(168,146.00)	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
14:50:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6500	15,300.00	Client	Buy
14:50:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6500	(15,300.00)	Member	Sell
15:13:38	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6600	(7,660.00)	Member	Sell
15:13:38	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6600	7,660.00	Client	Buy
15:40:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6600	(383,000.00)	Client	Sell
15:40:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6600	383,000.00	Member	Buy
15:40:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.6600	(114,900.00)	Client	Sell
15:40:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.6600	114,900.00	Member	Buy
15:40:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6610	(306,440.00)	Client	Sell
15:40:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6610	306,440.00	Member	Buy
16:03:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6820	(76,820.00)	Client	Sell
16:03:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6820	76,820.00	Member	Buy
16:03:56	\$ / R 15/03/2010	Foreign Exchange Future	C	7.50	1	1,000	8,000	8,000,000	278.0000	2,224,000,000.00	Member	Buy
16:03:56	\$ / R 15/03/2010	Foreign Exchange Future	C	7.50	1	1,000	8,000	8,000,000	278.0000	(2,224,000,000.00)	Client	Sell
16:06:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6825	(76,825.00)	Client	Sell
16:06:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6825	76,825.00	Member	Buy
16:06:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	39	39,000	7.6860	(299,754.00)	Client	Sell
16:06:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	39	39,000	7.6860	299,754.00	Member	Buy
16:38:36	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.6762	7,676,200.00	Member	Buy
16:38:36	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.6762	(7,676,200.00)	Client	Sell
16:40:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.6596	1,531,920.00	Member	Buy
16:40:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.6596	(1,531,920.00)	Client	Sell
Total Futures					26		1,859	1,859,000		14,290,863.20		
Total Options					1		8,000	8,000,000		2,224,000,000.00		
Total for \$ / R Foreign Exchange Future					27		9,859	9,859,000		2,238,290,863.20		
9:01:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	700	700,000	12.3174	(8,622,180.00)	Member	Sell
9:01:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	700	700,000	12.3174	8,622,180.00	Client	Buy
9:26:30	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4000	(62,000.00)	Client	Sell
9:26:30	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4000	62,000.00	Member	Buy
10:32:13	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	12.4000	(434,000.00)	Client	Sell
10:32:13	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	12.4000	434,000.00	Member	Buy
14:49:48	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.4121	620,605.00	Member	Buy
14:49:48	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.4121	(620,605.00)	Member	Sell
14:50:35	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.6196	630,980.00	Member	Buy
14:50:35	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.6196	(630,980.00)	Member	Sell
14:50:40	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.8188	640,940.00	Member	Buy
14:50:40	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.8188	(640,940.00)	Member	Sell
Total Futures					6		890	890,000		11,010,705.00		
Total Options												
Total for £ / R Foreign Exchange Future					6		890	890,000		11,010,705.00		
10:39:30	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8006	216,012.00	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
10:39:30	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8006	(216,012.00)	Member	Sell
10:55:02	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.8010	162,015.00	Member	Buy
10:55:02	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.8010	(162,015.00)	Client	Sell
13:11:56	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8074	(108,074.00)	Member	Sell
13:16:58	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8037	(108,037.00)	Member	Sell
13:17:02	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8006	(216,012.00)	Member	Sell
13:17:02	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8006	216,012.00	Client	Buy
13:17:02	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8000	(108,000.00)	Member	Sell
14:12:25	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.7989	215,978.00	Member	Buy
14:12:25	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7940	(107,940.00)	Member	Sell
14:50:35	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.7710	2,692,750.00	Member	Buy
14:50:35	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.7710	(2,692,750.00)	Member	Sell
14:50:40	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.9547	2,738,675.00	Member	Buy
14:50:40	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.9547	(2,738,675.00)	Member	Sell
14:50:41	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1273	2,781,825.00	Member	Buy
14:50:41	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1273	(2,781,825.00)	Member	Sell
Total Futures					9		835	835,000		9,131,303.50		
Total Options												
Total for € / R Foreign Exchange Future					9		835	835,000		9,131,303.50		
14:50:35	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8442	1,711,050.00	Member	Buy
14:50:35	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8442	(1,711,050.00)	Member	Sell
14:50:36	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8893	1,722,325.00	Member	Buy
14:50:36	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8893	(1,722,325.00)	Member	Sell
Total Futures					2		500	500,000		3,433,375.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		500	500,000		3,433,375.00		
Total Futures					43		4,084	4,084,000		37,866,246.70		
Total Options					1		8,000	8,000,000		2,224,000,000.00		
Grand Total for all Instruments					44		12,084	12,084,000		2,261,866,246.70		