

# Currency Futures & Options Matched Trades

Report for 15/01/2010

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
9:11:06	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	184	184,000	7.4910	1,378,344.00	Member	Buy
9:11:06	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	184	184,000	7.4910	(1,378,344.00)	Client	Sell
9:51:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	141	141,000	7.4885	1,055,878.50	Member	Buy
9:51:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	141	141,000	7.4885	(1,055,878.50)	Member	Sell
10:30:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.4900	217,210.00	Client	Buy
10:30:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.4900	(217,210.00)	Member	Sell
10:30:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4900	7,490.00	Client	Buy
10:30:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4900	(7,490.00)	Member	Sell
10:50:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4800	(1,496,000.00)	Member	Sell
10:50:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4800	1,496,000.00	Client	Buy
10:50:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4700	1,494,000.00	Member	Buy
10:50:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4700	(1,494,000.00)	Member	Sell
12:04:30	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4640	(1,492,800.00)	Member	Sell
12:04:30	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4640	1,492,800.00	Client	Buy
12:06:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.4700	(448,200.00)	Member	Sell
12:06:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.4700	448,200.00	Member	Buy
12:06:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.4700	(485,550.00)	Member	Sell
12:06:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.4700	485,550.00	Member	Buy
12:42:05	\$ / R 15/03/2010	Foreign Exchange Future	P	7.70	1	1,000	562	562,000	316.0000	177,592,000.00	Member	Buy
12:42:05	\$ / R 15/03/2010	Foreign Exchange Future	P	7.70	1	1,000	562	562,000	316.0000	(177,592,000.00)	Client	Sell
12:54:43	\$ / R 15/03/2010	Foreign Exchange Future	P	7.70	1	1,000	562	562,000	336.0000	188,832,000.00	Member	Buy
12:54:43	\$ / R 15/03/2010	Foreign Exchange Future	P	7.70	1	1,000	562	562,000	336.0000	(188,832,000.00)	Member	Sell
14:25:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4703	(74,703.00)	Member	Sell
14:25:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4703	74,703.00	Client	Buy
15:38:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5039	300,156.00	Member	Buy
15:38:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5039	(300,156.00)	Client	Sell
<b>Total Futures</b>					<b>11</b>		<b>1,130</b>	<b>1,130,000</b>		<b>8,450,331.50</b>		
<b>Total Options</b>					<b>2</b>		<b>1,124</b>	<b>1,124,000</b>		<b>366,424,000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>13</b>		<b>2,254</b>	<b>2,254,000</b>		<b>374,874,331.50</b>		

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
10:30:20	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2091	1,220,910.00	Member	Buy
10:30:20	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2091	(1,220,910.00)	Member	Sell
10:30:20	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.4155	1,241,550.00	Member	Buy
10:30:20	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.4155	(1,241,550.00)	Member	Sell
10:30:51	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	12.1992	(146,390.40)	Client	Sell
10:30:51	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	12.1992	146,390.40	Member	Buy
10:49:04	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2000	(1,220,000.00)	Member	Sell
10:49:04	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2000	1,220,000.00	Client	Buy
13:43:11	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	115	115,000	12.4629	(1,433,233.50)	Member	Sell
13:43:11	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	115	115,000	12.4629	1,433,233.50	Member	Buy
13:44:38	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2592	(1,225,920.00)	Member	Sell
13:44:38	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2592	1,225,920.00	Member	Buy
14:24:35	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.2161	(3,054,025.00)	Member	Sell
14:24:35	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.2161	3,054,025.00	Client	Buy
16:08:40	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.5760	188,640.00	Member	Buy
16:08:40	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.5760	(188,640.00)	Client	Sell
<b>Total Futures</b>					<b>8</b>		<b>792</b>	<b>792,000</b>		<b>9,730,668.90</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>8</b>		<b>792</b>	<b>792,000</b>		<b>9,730,668.90</b>		
9:09:13	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.0315	(165,472.50)	Member	Sell
9:09:13	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.0315	165,472.50	Client	Buy
9:24:46	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.8200	(43,280.00)	Member	Sell
9:24:46	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.8200	43,280.00	Client	Buy
10:06:47	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8200	(10,820.00)	Member	Sell
10:06:47	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8200	10,820.00	Client	Buy
10:07:05	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.8200	43,280.00	Client	Buy
10:07:05	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.8200	(43,280.00)	Member	Sell
10:30:19	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7800	107,800.00	Client	Buy
10:30:19	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7800	(107,800.00)	Member	Sell
10:30:20	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	10.7742	969,678.00	Member	Buy
10:30:20	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	10.7742	(969,678.00)	Member	Sell
11:51:01	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.7774	(2,694,350.00)	Member	Sell
11:51:01	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.7774	2,694,350.00	Client	Buy
13:07:26	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7725	(10,772.50)	Member	Sell
13:07:26	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7725	10,772.50	Member	Buy
13:43:20	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	10.8933	(871,464.00)	Member	Sell
13:43:20	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	10.8933	871,464.00	Member	Buy
15:54:03	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7800	53,900.00	Client	Buy
15:54:03	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7800	(53,900.00)	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
					10		460	460,000		4,970,817.00		
					10		460	460,000		4,970,817.00		
					29		2,382	2,382,000		23,151,817.40		
					2		1,124	1,124,000		366,424,000.00		
					31		3,506	3,506,000		389,575,817.40		