

# Currency Futures & Options Matched Trades

Report for 14/01/2010

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
9:06:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.5042	15,008,400.00	Member	Buy
9:06:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.5042	(15,008,400.00)	Client	Sell
9:13:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.4600	111,900.00	Client	Buy
9:13:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.4600	(111,900.00)	Member	Sell
9:13:31	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4500	74,500.00	Client	Buy
9:13:31	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4500	(74,500.00)	Member	Sell
9:23:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4435	29,774.00	Client	Buy
9:23:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4435	(29,774.00)	Member	Sell
9:23:38	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4405	372,025.00	Member	Buy
9:23:38	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4405	(372,025.00)	Member	Sell
9:25:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4430	372,150.00	Member	Buy
9:25:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4430	(372,150.00)	Member	Sell
9:28:01	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	121	121,000	7.4440	900,724.00	Member	Buy
9:28:01	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	121	121,000	7.4440	(900,724.00)	Member	Sell
9:28:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	700	700,000	7.4965	5,247,550.00	Member	Buy
9:28:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	700	700,000	7.4965	(5,247,550.00)	Member	Sell
9:28:39	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4875	7,487,500.00	Member	Buy
9:28:39	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4875	(7,487,500.00)	Member	Sell
9:32:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.4550	(52,185.00)	Client	Sell
9:32:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.4550	52,185.00	Member	Buy
9:48:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4915	1,498,300.00	Member	Buy
9:48:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4915	(1,498,300.00)	Client	Sell
11:20:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4705	747,050.00	Member	Buy
11:20:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4705	(747,050.00)	Member	Sell
11:30:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5050	(3,752,500.00)	Member	Sell
11:30:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5050	3,752,500.00	Member	Buy
11:30:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5055	(3,752,750.00)	Member	Sell
11:30:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5055	3,752,750.00	Member	Buy
11:30:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5060	(7,506,000.00)	Member	Sell
11:30:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5060	7,506,000.00	Member	Buy
11:30:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5110	(7,511,000.00)	Member	Sell
11:30:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5110	7,511,000.00	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
11:30:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5160	(7,516,000.00)	Member	Sell
11:30:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5160	7,516,000.00	Member	Buy
11:35:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4425	148,850.00	Member	Buy
11:35:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4425	(148,850.00)	Client	Sell
11:48:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6400	7,640.00	Client	Buy
11:48:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6400	(7,640.00)	Member	Sell
11:55:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4865	29,946.00	Member	Buy
11:55:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4865	(29,946.00)	Client	Sell
11:56:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5000	(225,000.00)	Member	Sell
11:56:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5000	225,000.00	Member	Buy
11:58:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5000	(225,000.00)	Member	Sell
11:58:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5000	225,000.00	Member	Buy
12:59:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6200	(15,240.00)	Client	Sell
12:59:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6200	15,240.00	Member	Buy
14:23:32	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5300	22,590.00	Client	Buy
14:23:32	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5300	(22,590.00)	Client	Sell
14:46:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5300	15,060.00	Client	Buy
14:46:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5300	(15,060.00)	Member	Sell
15:15:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5163	225,489.00	Member	Buy
15:15:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5163	(225,489.00)	Client	Sell
15:28:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4946	7,494,600.00	Member	Buy
15:28:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4946	(7,494,600.00)	Client	Sell
15:34:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5010	1,500,200.00	Member	Buy
15:34:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5010	(1,500,200.00)	Client	Sell
16:14:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5200	(37,600.00)	Client	Sell
16:14:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5200	37,600.00	Member	Buy
16:14:41	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.5280	(60,224.00)	Member	Sell
16:14:41	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.5280	60,224.00	Member	Buy
16:18:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,978	2,978,000	7.5000	(22,335,000.00)	Member	Sell
16:18:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,978	2,978,000	7.5000	22,335,000.00	Client	Buy
16:24:32	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5201	376,005.00	Member	Buy
16:24:32	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5201	(376,005.00)	Client	Sell
16:25:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.5226	188,065.00	Member	Buy
16:25:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.5226	(188,065.00)	Client	Sell
16:31:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.5278	105,389.20	Member	Buy
16:31:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.5278	(105,389.20)	Client	Sell
16:34:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5283	376,415.00	Member	Buy
16:34:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5283	(376,415.00)	Member	Sell
16:44:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,133	1,133,000	7.5100	8,508,830.00	Member	Buy
16:44:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,133	1,133,000	7.5100	(8,508,830.00)	Member	Sell
16:47:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	28	28,000	7.5420	(211,176.00)	Member	Sell
16:47:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	28	28,000	7.5420	211,176.00	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
<b>Total Futures</b>					<b>37</b>		<b>13,870</b>	<b>13,870,000</b>		<b>104,048,627.20</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>37</b>		<b>13,870</b>	<b>13,870,000</b>		<b>104,048,627.20</b>		
9:46:28	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1686	(243,372.00)	Member	Sell
9:46:28	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1686	243,372.00	Member	Buy
13:52:38	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.2250	(61,125.00)	Client	Sell
13:52:38	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.2250	61,125.00	Member	Buy
15:38:47	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.2500	(245,000.00)	Client	Sell
15:38:47	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.2500	245,000.00	Member	Buy
15:56:53	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.4585	186,877.50	Member	Buy
15:56:53	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.4585	(186,877.50)	Client	Sell
16:47:48	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.2600	245,200.00	Member	Buy
16:47:48	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.2600	(245,200.00)	Client	Sell
16:48:12	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.2600	122,600.00	Member	Buy
16:48:12	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.2600	(122,600.00)	Client	Sell
16:57:37	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.2475	122,475.00	Member	Buy
16:57:37	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.2475	(122,475.00)	Client	Sell
<b>Total Futures</b>					<b>7</b>		<b>100</b>	<b>100,000</b>		<b>1,226,649.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>7</b>		<b>100</b>	<b>100,000</b>		<b>1,226,649.50</b>		
9:12:29	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8600	21,720.00	Client	Buy
9:12:29	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8600	(21,720.00)	Member	Sell
9:58:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8600	21,720.00	Client	Buy
9:58:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8600	(21,720.00)	Member	Sell
11:48:15	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9000	10,900.00	Client	Buy
11:48:15	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9000	(10,900.00)	Member	Sell
14:09:51	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8965	(54,482.50)	Client	Sell
14:09:51	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8965	54,482.50	Member	Buy
16:11:05	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.9316	21,863.20	Client	Buy
16:11:05	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.9316	(21,863.20)	Member	Sell
16:11:41	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.9200	21,840.00	Client	Buy
16:11:41	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.9200	(21,840.00)	Member	Sell
16:32:15	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	21	21,000	10.8938	228,769.80	Member	Buy
16:32:15	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	21	21,000	10.8938	(228,769.80)	Client	Sell
16:53:36	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.9000	65,400.00	Client	Buy
16:53:36	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.9000	(65,400.00)	Member	Sell
<b>Total Futures</b>					<b>8</b>		<b>41</b>	<b>41,000</b>		<b>446,695.50</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>8</b>		<b>41</b>	<b>41,000</b>		<b>446,695.50</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
11:04:02	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9140	(6,914,000.00)	Member	Sell
11:04:02	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9140	6,914,000.00	Client	Buy
11:20:50	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9075	690,750.00	Member	Buy
11:20:50	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9075	(690,750.00)	Member	Sell
11:21:19	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9075	690,750.00	Member	Buy
11:21:19	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9075	(690,750.00)	Member	Sell
15:28:26	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9319	6,931,900.00	Member	Buy
15:28:26	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9319	(6,931,900.00)	Client	Sell
16:15:40	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0380	(105,570.00)	Client	Sell
16:15:40	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0380	105,570.00	Member	Buy
16:51:02	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,225	1,225,000	6.9468	(8,509,830.00)	Member	Sell
16:51:02	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,225	1,225,000	6.9468	8,509,830.00	Member	Buy
<b>Total Futures</b>					<b>6</b>		<b>3,440</b>	<b>3,440,000</b>		<b>23,842,800.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>6</b>		<b>3,440</b>	<b>3,440,000</b>		<b>23,842,800.00</b>		
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<b>Total Futures</b>					<b>58</b>		<b>17,451</b>	<b>17,451,000</b>		<b>129,564,772.20</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>58</b>		<b>17,451</b>	<b>17,451,000</b>		<b>129,564,772.20</b>		