

Currency Futures & Options Matched Trades

Report for 18/01/2010

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
9:20:45	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4870	3,743,500.00	Member	Buy
9:20:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4870	(3,743,500.00)	Member	Sell
9:20:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4870	3,743,500.00	Member	Buy
9:20:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4870	(3,743,500.00)	Member	Sell
9:24:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4900	29,960.00	Client	Buy
9:24:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4900	(29,960.00)	Member	Sell
9:25:30	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4800	29,920.00	Client	Buy
9:25:30	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4800	(29,920.00)	Member	Sell
9:28:51	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4795	1,495,900.00	Member	Buy
9:28:51	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4795	(1,495,900.00)	Member	Sell
9:29:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4770	3,738,500.00	Member	Buy
9:29:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4770	(3,738,500.00)	Member	Sell
9:29:38	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	28	28,000	7.4820	209,496.00	Member	Buy
9:29:38	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	28	28,000	7.4820	(209,496.00)	Member	Sell
9:29:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	64	64,000	7.4820	478,848.00	Member	Buy
9:29:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	64	64,000	7.4820	(478,848.00)	Member	Sell
9:32:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4835	1,496,700.00	Member	Buy
9:32:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4835	(1,496,700.00)	Member	Sell
9:34:41	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4850	149,700.00	Member	Buy
9:34:41	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4850	(149,700.00)	Client	Sell
9:38:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4845	374,225.00	Member	Buy
9:38:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4845	(374,225.00)	Member	Sell
9:44:31	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4805	3,740,250.00	Member	Buy
9:44:31	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4805	(3,740,250.00)	Member	Sell
9:45:03	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4820	1,496,400.00	Member	Buy
9:45:03	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4820	(1,496,400.00)	Member	Sell
9:45:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	450	450,000	7.4835	(3,367,575.00)	Member	Sell
9:45:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	450	450,000	7.4835	3,367,575.00	Member	Buy
9:55:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.4800	299,200.00	Client	Buy
9:55:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.4800	(299,200.00)	Member	Sell
9:55:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4800	149,600.00	Client	Buy
9:55:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4800	(149,600.00)	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
10:15:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4520	3,726,000.00	Member	Buy
10:15:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4520	(3,726,000.00)	Member	Sell
10:16:51	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	240	240,000	7.4530	1,788,720.00	Member	Buy
10:16:51	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	240	240,000	7.4530	(1,788,720.00)	Member	Sell
10:53:38	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4950	(74,950.00)	Member	Sell
10:53:38	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4950	74,950.00	Member	Buy
11:02:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5070	(375,350.00)	Member	Sell
11:02:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5070	375,350.00	Client	Buy
11:02:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4970	(374,850.00)	Member	Sell
11:02:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4970	374,850.00	Member	Buy
11:12:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	125	125,000	7.4957	(936,962.50)	Member	Sell
11:12:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	125	125,000	7.4957	936,962.50	Member	Buy
12:02:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4735	44,841.00	Member	Buy
12:02:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4735	(44,841.00)	Client	Sell
12:03:03	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4735	74,735.00	Member	Buy
12:03:03	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4735	(74,735.00)	Member	Sell
12:03:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.4715	672,435.00	Member	Buy
12:03:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.4715	(672,435.00)	Member	Sell
12:09:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6235	(762,350.00)	Member	Sell
12:09:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6235	762,350.00	Client	Buy
13:49:45	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4800	(74,800.00)	Member	Sell
13:49:45	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4800	74,800.00	Client	Buy
14:01:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4700	74,700.00	Client	Buy
14:01:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4700	(74,700.00)	Member	Sell
14:51:36	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.4713	298,852.00	Member	Buy
14:51:36	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.4713	(298,852.00)	Member	Sell
15:06:02	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.4739	298,956.00	Member	Buy
15:06:02	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.4739	(298,956.00)	Member	Sell
15:37:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4800	(74,800.00)	Member	Sell
15:37:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4800	74,800.00	Client	Buy
15:43:46	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5960	379,800.00	Client	Buy
15:43:46	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5960	(379,800.00)	Client	Sell
15:43:46	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	102	102,000	7.5910	774,282.00	Member	Buy
15:43:46	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	102	102,000	7.5910	(774,282.00)	Client	Sell
16:57:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4700	149,400.00	Client	Buy
16:57:29	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4700	(149,400.00)	Member	Sell
16:59:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4682	(373,410.00)	Member	Sell
16:59:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4682	373,410.00	Member	Buy
17:00:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.4782	(186,955.00)	Member	Sell
17:00:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.4782	186,955.00	Client	Buy
Total Futures					36		4,818	4,818,000		36,060,422.50		
Total Options												
Total for \$ / R Foreign Exchange Future					36		4,818	4,818,000		36,060,422.50		

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
10:05:47	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1926	1,219,260.00	Member	Buy
10:05:47	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1926	(1,219,260.00)	Member	Sell
10:05:53	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.3980	1,239,800.00	Member	Buy
10:05:53	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.3980	(1,239,800.00)	Member	Sell
Total Futures					2		200	200,000		2,459,060.00		
Total Options												
Total for £ / R Foreign Exchange Future					2		200	200,000		2,459,060.00		
10:05:58	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	10.7690	969,210.00	Member	Buy
10:05:58	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	10.7690	(969,210.00)	Member	Sell
10:59:54	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7823	(1,078,230.00)	Member	Sell
10:59:54	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7823	1,078,230.00	Client	Buy
10:59:54	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7723	(1,077,230.00)	Member	Sell
10:59:54	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7723	1,077,230.00	Member	Buy
11:12:41	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	10.7733	(1,615,995.00)	Member	Sell
11:12:41	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	10.7733	1,615,995.00	Member	Buy
11:15:13	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	16	16,000	10.9400	(175,040.00)	Client	Sell
11:15:13	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	16	16,000	10.9400	175,040.00	Member	Buy
11:23:13	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7455	53,727.50	Member	Buy
11:23:13	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7455	(53,727.50)	Member	Sell
14:03:08	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7330	536,650.00	Member	Buy
14:03:08	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7330	(536,650.00)	Member	Sell
14:19:20	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7738	(10,773.80)	Member	Sell
14:19:20	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7738	10,773.80	Client	Buy
16:46:41	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.7545	322,635.00	Client	Buy
16:46:41	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.7545	(322,635.00)	Member	Sell
Total Futures					9		542	542,000		5,839,491.30		
Total Options												
Total for € / R Foreign Exchange Future					9		542	542,000		5,839,491.30		
15:50:31	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8944	(137,888.00)	Member	Sell
15:50:31	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8944	137,888.00	Client	Buy
Total Futures					1		20	20,000		137,888.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		20	20,000		137,888.00		
Total Futures					48		5,580	5,580,000		44,496,861.80		
Total Options												
Grand Total for all Instruments					48		5,580	5,580,000		44,496,861.80		