

Currency Futures & Options Matched Trades

Report for 18/03/2010

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
9:03:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4495	(148,990.00)	Member	Sell
9:03:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4495	148,990.00	Client	Buy
9:07:07	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4500	37,250.00	Client	Buy
9:07:07	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4500	(37,250.00)	Member	Sell
9:47:58	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4180	(7,418.00)	Member	Sell
9:47:58	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4180	7,418.00	Client	Buy
9:52:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4635	(746,350.00)	Member	Sell
9:52:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4635	746,350.00	Client	Buy
9:56:20	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4400	(223,200.00)	Client	Sell
9:56:20	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4500	74,500.00	Client	Buy
9:57:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5850	(75,850.00)	Member	Sell
9:57:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5850	75,850.00	Client	Buy
10:09:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	7.4481	(1,005,493.50)	Member	Sell
10:09:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	7.4481	1,005,493.50	Client	Buy
10:10:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4470	(29,788.00)	Member	Sell
10:10:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4470	29,788.00	Client	Buy
10:11:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4470	(744,700.00)	Member	Sell
10:11:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4470	744,700.00	Client	Buy
10:11:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4460	(148,920.00)	Member	Sell
10:23:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4450	29,780.00	Client	Buy
10:23:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4450	(29,780.00)	Member	Sell
10:26:49	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4400	(148,800.00)	Member	Sell
10:26:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.4400	669,600.00	Client	Buy
10:26:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.4400	(669,600.00)	Member	Sell
10:27:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4390	(148,780.00)	Member	Sell
10:27:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4300	(37,150.00)	Member	Sell
10:40:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	7.4391	(1,004,278.50)	Member	Sell
10:40:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	7.4391	1,004,278.50	Client	Buy
11:11:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4300	(743,000.00)	Client	Sell
11:11:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	85	85,000	7.4300	631,550.00	Member	Buy
11:11:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4300	74,300.00	Member	Buy
11:16:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4400	(7,440.00)	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
11:16:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4400	7,440.00	Client	Buy
11:17:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4400	(7,440.00)	Client	Sell
11:17:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4400	7,440.00	Client	Buy
11:27:02	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4400	(37,200.00)	Client	Sell
11:27:02	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4400	37,200.00	Client	Buy
11:36:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.4395	(967,135.00)	Member	Sell
11:36:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.4395	967,135.00	Client	Buy
11:44:47	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4315	(37,157.50)	Member	Sell
11:45:25	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.4200	185,500.00	Client	Buy
11:45:25	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4200	37,100.00	Client	Buy
11:45:25	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4224	(371,120.00)	Client	Sell
11:49:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4265	(148,530.00)	Member	Sell
11:55:20	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.4275	(111,412.50)	Member	Sell
11:55:20	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.4341	1,115,115.00	Client	Buy
12:03:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4200	29,680.00	Client	Buy
12:03:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4200	(29,680.00)	Client	Sell
12:10:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	39	39,000	7.4100	(288,990.00)	Client	Sell
12:10:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	39	39,000	7.4100	288,990.00	Member	Buy
12:31:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5570	(75,570.00)	Member	Sell
12:31:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5570	75,570.00	Client	Buy
13:05:07	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4320	(222,960.00)	Client	Sell
13:05:07	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4320	222,960.00	Client	Buy
13:05:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.4324	(445,944.00)	Client	Sell
13:05:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.4324	445,944.00	Client	Buy
13:26:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,300	1,300,000	7.4195	9,645,350.00	Member	Buy
13:26:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,300	1,300,000	7.4195	(9,645,350.00)	Client	Sell
13:36:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,366	1,366,000	7.4325	(10,152,795.00)	Member	Sell
13:36:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,366	1,366,000	7.4325	10,152,795.00	Client	Buy
13:40:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.4425	(2,232,750.00)	Member	Sell
13:40:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.4500	(2,235,000.00)	Member	Sell
13:40:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.4500	2,235,000.00	Client	Buy
15:44:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	680	680,000	7.5547	(5,137,196.00)	Member	Sell
15:44:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	680	680,000	7.5547	5,137,196.00	Client	Buy
15:44:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4370	(37,185.00)	Member	Sell
15:44:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4370	37,185.00	Client	Buy
15:55:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5480	754,800.00	Client	Buy
15:55:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5480	(754,800.00)	Member	Sell
15:59:39	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	680	680,000	7.4203	5,045,804.00	Member	Buy
15:59:39	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	680	680,000	7.4203	(5,045,804.00)	Client	Sell
16:25:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4175	(74,175.00)	Member	Sell
16:25:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4175	74,175.00	Client	Buy
16:31:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	7.4035	8,143,850.00	Member	Buy
16:31:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	7.4035	(8,143,850.00)	Client	Sell
16:44:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4275	(148,550.00)	Member	Sell
16:44:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4275	148,550.00	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
Total Futures					39		6,880	6,880,000		51,191,004.50		
Total Options												
Total for \$ / R Foreign Exchange Future					39		6,880	6,880,000		51,191,004.50		
9:59:58	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3575	5,678,750.00	Member	Buy
9:59:58	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3575	(5,678,750.00)	Member	Sell
14:13:32	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.3450	22,690.00	Client	Buy
14:13:32	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.3450	(22,690.00)	Member	Sell
14:58:05	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.3761	1,137,610.00	Client	Buy
14:58:05	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.3761	(1,137,610.00)	Client	Sell
Total Futures					3		602	602,000		6,839,050.00		
Total Options												
Total for £ / R Foreign Exchange Future					3		602	602,000		6,839,050.00		
9:09:25	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3315	206,630.00	Member	Buy
9:09:25	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3315	(206,630.00)	Client	Sell
9:21:09	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.1750	61,050.00	Client	Buy
9:21:09	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.1750	(61,050.00)	Member	Sell
10:26:49	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.1750	50,875.00	Client	Buy
10:26:49	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.1750	(50,875.00)	Member	Sell
10:26:49	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1700	101,700.00	Client	Buy
10:26:49	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1700	(101,700.00)	Member	Sell
10:40:53	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.1500	(30,450.00)	Client	Sell
10:40:53	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.1500	30,450.00	Member	Buy
10:53:34	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.1730	(203,460.00)	Member	Sell
10:53:34	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.1730	203,460.00	Client	Buy
11:47:42	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.1645	(40,658.00)	Member	Sell
11:47:42	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.1645	40,658.00	Client	Buy
12:20:19	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1680	(20,336.00)	Member	Sell
12:20:19	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1680	20,336.00	Client	Buy
13:26:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1535	(101,535.00)	Member	Sell
13:26:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1535	101,535.00	Client	Buy
13:33:58	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.1528	10,152,800.00	Member	Buy
13:33:58	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.1528	(10,152,800.00)	Client	Sell
14:50:17	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3350	103,350.00	Client	Buy
14:50:17	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3350	(103,350.00)	Member	Sell
14:50:35	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1600	20,320.00	Client	Buy
14:50:35	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1600	(20,320.00)	Member	Sell
15:44:54	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.1730	50,865.00	Client	Buy
15:44:54	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.1730	(50,865.00)	Member	Sell
15:46:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.3280	(4,647,600.00)	Member	Sell
15:46:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.3280	4,647,600.00	Client	Buy
15:47:30	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3350	103,350.00	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
15:47:30	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3350	(103,350.00)	Member	Sell
15:55:25	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3300	103,300.00	Client	Buy
15:55:25	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3300	(103,300.00)	Member	Sell
16:00:01	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.1456	4,565,520.00	Member	Buy
16:00:01	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.1456	(4,565,520.00)	Client	Sell
16:11:41	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.1500	50,750.00	Client	Buy
16:11:41	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.1500	(50,750.00)	Client	Sell
16:22:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.1500	152,250.00	Client	Buy
16:22:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.1500	(152,250.00)	Member	Sell
16:30:41	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3160	(103,160.00)	Member	Sell
16:30:41	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3160	103,160.00	Client	Buy
16:55:42	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.1495	202,990.00	Client	Buy
16:55:42	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.1495	(202,990.00)	Member	Sell
Total Futures					21		2,067	2,067,000		21,072,949.00		
Total Options												
Total for € / R Foreign Exchange Future					21		2,067	2,067,000		21,072,949.00		
14:40:53	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8380	20,514.00	Client	Buy
14:40:53	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8380	(20,514.00)	Member	Sell
Total Futures					1		3	3,000		20,514.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		3	3,000		20,514.00		
Total Futures					64		9,552	9,552,000		79,123,517.50		
Total Options												
Grand Total for all Instruments					64		9,552	9,552,000		79,123,517.50		