

Currency Futures & Options Matched Trades

Report for 12/05/2010

/latched 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
9:26:35	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5950	75,950.00	Client	Buy
9:26:35	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5950	(75,950.00)	Member	Sell
9:36:43	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.5750	53,025.00	Client	Buy
9:36:43	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.5750	(53,025.00)	Member	Sell
9:41:25	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6391	(7,639.10)	Member	Sell
9:41:25	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6391	7,639.10	Client	Buy
9:42:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5687	75,687.00	Member	Buy
9:42:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5687	(75,687.00)	Client	Sell
9:43:35	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.5675	(2,270,250.00)	Member	Sell
9:43:35	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.5770	(2,273,100.00)	Member	Sell
9:43:35	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.5770	2,273,100.00	Client	Buy
9:43:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7336	(1,546,720.00)	Member	Sell
9:43:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7336	1,546,720.00	Client	Buy
9:45:20	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6195	76,195.00	Member	Buy
9:45:20	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6195	(76,195.00)	Client	Sell
9:49:02	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5680	75,680.00	Client	Buy
9:49:02	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5680	(75,680.00)	Member	Sell
0:05:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5400	37,700.00	Client	Buy
0:05:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5400	(37,700.00)	Member	Sell
0:09:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5282	(376,410.00)	Member	Sell
0:09:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5282	376,410.00	Client	Buy
0:14:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6400	15,280.00	Client	Buy
0:14:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6400	(15,280.00)	Client	Sell
0:22:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.6155	114,232.50	Member	Buy
0:22:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.6155	(114,232.50)	Client	Sell
0:46:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5171	300,684.00	Member	Buy
0:46:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5171	(300,684.00)	Client	Sell
1:01:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6420	(15,284.00)	Member	Sell
1:01:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6420	15,284.00	Client	Buy
1:01:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.5105	(1,877,625.00)	Member	Sell
1:01:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.5105	1,877,625.00	Client	Buy
1:07:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6420	(38,210.00)	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
11:07:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6420	38,210.00	Member	Buy
11:07:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	43	43,000	7.6420	(328,606.00)	Member	Sell
11:07:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	43	43,000	7.6420	328,606.00	Member	Buy
11:07:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5300	(753,000.00)	Member	Sell
11:07:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5300	753,000.00	Member	Buy
11:15:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5400	(754,000.00)	Member	Sell
11:15:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5400	754,000.00	Member	Buy
11:22:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7,200	7,200,000	7.5275	54,198,000.00	Member	Buy
11:22:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7,200	7,200,000	7.5275	(54,198,000.00)	Client	Sell
11:25:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	260	260,000	7.5466	(1,962,116.00)	Member	Sell
11:25:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	260	260,000	7.5466	1,962,116.00	Client	Buy
11:34:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6420	38,210.00	Member	Buy
11:34:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6420	(38,210.00)	Member	Sell
12:27:38	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.5650	(128,605.00)	Member	Sell
12:27:38	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.5650	128,605.00	Client	Buy
13:21:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.6650	268,275.00	Client	Buy
13:21:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.6650	(268,275.00)	Member	Sell
13:39:23	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5300	30,120.00	Client	Buy
13:39:23	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5300	(30,120.00)	Member	Sell
13:56:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5206	(376,030.00)	Member	Sell
13:56:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5206	376,030.00	Client	Buy
13:59:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5236	(75,236.00)	Member	Sell
13:59:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5236	75,236.00	Client	Buy
14:02:39	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5200	7,520.00	Client	Buy
14:02:39	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5200	(7,520.00)	Member	Sell
14:57:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	380	380,000	7.5297	2,861,286.00	Member	Buy
14:57:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	380	380,000	7.5297	(2,861,286.00)	Client	Sell
15:15:01	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5150	37,575.00	Client	Buy
15:15:01	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5150	(37,575.00)	Client	Sell
16:04:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6270	76,270.00	Client	Buy
16:04:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6270	(76,270.00)	Member	Sell
16:05:13	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5110	37,555.00	Client	Buy
16:05:13	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5110	(37,555.00)	Member	Sell
16:05:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7360	773,600.00	Client	Buy
16:05:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7360	(773,600.00)	Member	Sell
16:11:08	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6160	(761,600.00)	Member	Sell
16:11:08	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6160	761,600.00	Client	Buy
16:19:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5105	751,050.00	Member	Buy
16:19:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5105	(751,050.00)	Client	Sell
	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	39	39,000	7.6350	297,765.00	Client	Buy
16:39:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	82	82,000	7.6350	(626,070.00)	Client	Sell
16:39:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	43	43,000	7.6350	328,305.00	Member	Buy
16:59:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6566	(382,830.00)	Member	Sell
16:59:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6566	382,830.00	Client	Buy

Matched Time	Contract Details	Product	Call/Put Stri	ke No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/ Sell
Total Futu	ires			38		9,724	9,724,000		73,322,100.60		
Total Opti	ons										
Total for \$	otal for \$ / R Foreign Exchange Future			38		9,724	9,724,000		73,322,100.60		
9:16:08	£/R 13/09/2010	Foreign Exchange Future	0	.00 1	1,000	10	10,000	11.5330	(115,330.00)	Member	Sell
9:16:08	£ / R 13/09/2010	Foreign Exchange Future	0	.00 1	1,000	10	10,000	11.5330	115,330.00	Client	Buy
10:02:41	£/R 14/06/2010	Foreign Exchange Future	0	.00 1	1,000	5	5,000	11.3250	56,625.00	Client	Buy
10:02:41	£ / R 14/06/2010	Foreign Exchange Future	0	.00 1	1,000	5	5,000	11.3250	(56,625.00)	Member	Sell
11:30:33	£ / R 14/06/2010	Foreign Exchange Future	0	.00 1	1,000	3	3,000	11.3000	33,900.00	Client	Buy
11:30:33	£ / R 14/06/2010	Foreign Exchange Future	0	.00 1	1,000	3	3,000	11.3000	(33,900.00)	Member	Sell
11:35:12	£/R 13/09/2010	Foreign Exchange Future	0	.00 1	1,000	10	10,000	11.4266	114,266.00	Client	Buy
	£/R 13/09/2010	Foreign Exchange Future	0	.00 1	1,000	10	10,000	11.4266	(114,266.00)	Member	Sell
14:16:45	£/R14/06/2010	Foreign Exchange Future		.00 1	1,000	250	250,000	11.2320	2,808,000.00	Member	Buy
14:16:45	£/R14/06/2010	Foreign Exchange Future		.00 1	1,000	250	250,000	11.2320	(2,808,000.00)	Member	Sell
	£ / R 14/06/2010	Foreign Exchange Future		.00 1	1,000	100	100,000	11.2000	1,120,000.00	Client	Buy
	£ / R 14/06/2010	Foreign Exchange Future		.00 1	1,000	100	100,000	11.2000	(1,120,000.00)	Member	Sell
	£ / R 14/06/2010	Foreign Exchange Future		.00 1	1,000	200	200,000	11.2100	(2,242,000.00)	Member	Sell
	£ / R 14/06/2010	Foreign Exchange Future		.00 1	1,000	200	200,000	11.2100	2,242,000.00	Client	Buy
	£ / R 14/06/2010	Foreign Exchange Future		.00 1	1,000	100	100,000	11.1940	(1,119,400.00)	Member	Sell
	£ / R 14/06/2010	Foreign Exchange Future		.00 1	1,000	100	100,000	11.1940	1,119,400.00	Client	Buy
	£/R 14/06/2010	Foreign Exchange Future		.00 1	1,000	100	100,000	11.1950	1,119,500.00	Client	Buy
	£ / R 14/06/2010	Foreign Exchange Future		.00 1	1,000	100	100,000	11.1950	(1,119,500.00)	Member	Sell
	£ / R 14/06/2010	Foreign Exchange Future		.00 1	1,000	100	100,000	11.1850	1,118,500.00	Client	Buy
	£ / R 14/06/2010	Foreign Exchange Future		.00 1	1,000	100	100,000	11.1850	(1,118,500.00)	Member	Sell
Fotal Futu			Ū	10	1,000	878	878,000	11.1000	9,847,521.00	Weinber	Cell
				10		070	878,000		5,647,521.00		
Total Opti	ons										
Total for £	/ R Foreign Exchange F	Future		10		878	878,000		9,847,521.00		
9:44:40	€ / R 14/06/2010	Foreign Exchange Future	0	.00 1	1,000	6	6,000	9.5825	57,495.00	Client	Buy
9:44:40	€ / R 14/06/2010	Foreign Exchange Future	0	.00 1	1,000	6	6,000	9.5825	(57,495.00)	Client	Sell
9:47:56	€ / R 14/06/2010	Foreign Exchange Future	0	.00 1	1,000	5	5,000	9.5700	47,850.00	Member	Buy
9:47:56	€ / R 14/06/2010	Foreign Exchange Future	0	.00 1	1,000	5	5,000	9.5700	(47,850.00)	Client	Sell
9:51:21	€ / R 14/06/2010	Foreign Exchange Future	0	.00 1	1,000	20	20,000	9.5530	(191,060.00)	Client	Sell
9:51:21	€ / R 14/06/2010	Foreign Exchange Future	0	.00 1	1,000	20	20,000	9.5530	191,060.00	Member	Buy
9:59:14	€ / R 13/09/2010	Foreign Exchange Future	0	.00 1	1,000	25	25,000	9.7500	(243,750.00)	Member	Sell
9:59:14	€ / R 13/09/2010	Foreign Exchange Future	0	.00 1	1,000	25	25,000	9.7500	243,750.00	Client	Buy
11.10.50	€ / R 13/12/2010	Foreign Exchange Future	0	.00 1	1,000	75	75,000	9.8590	739,425.00	Member	Buy
11.10.00	€ / R 13/12/2010	Foreign Exchange Future	0	.00 1	1,000	75	75,000	9.8590	(739,425.00)	Client	Sell
	C/ IX 10/ 12/2010		0	.00 1	1,000	14	14,000	9.5790	(134,106.00)	Client	Sell
11:18:58	€/R 14/06/2010	Foreign Exchange Future	0								
11:18:58 11:53:06		Foreign Exchange Future Foreign Exchange Future		.00 1	1,000	14	14,000	9.5790	134,106.00	Member	Buy
11:18:58 11:53:06 11:53:06	€ / R 14/06/2010		0		1,000 1,000	14 16	14,000 16,000	9.5790 9.6045	134,106.00 (153,672.00)	Member Member	Buy Sell
11:18:58 11:53:06 11:53:06 11:59:44	€ / R 14/06/2010 € / R 14/06/2010	Foreign Exchange Future	0	.00 1							

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand		Buy/ Sell
13:21:46	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	9.5900	(76,720.00)	Member	Sell
14:06:26	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5600	(47,800.00)	Member	Sell
14:06:26	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.5530	19,106.00	Client	Buy
14:06:26	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.5530	(19,106.00)	Member	Sell
14:06:27	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5500	47,750.00	Client	Buy
14:06:27	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5500	(47,750.00)	Member	Sell
14:56:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	9.5589	(2,867,670.00)	Member	Sell
14:56:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	9.5589	2,867,670.00	Client	Buy
15:23:59	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.7000	19,400.00	Client	Buy
15:23:59	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.7000	(19,400.00)	Member	Sell
15:45:31	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.5550	95,550.00	Client	Buy
15:45:31	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5500	(47,750.00)	Member	Sell
16:07:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5452	(47,726.00)	Member	Sell
16:07:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5452	47,726.00	Client	Buy
	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.5700	(28,710.00)	Member	Sell
	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.5700	28,710.00	Client	Buy
	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5720	47,860.00	Client	Buy
6:12:32	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5720	(47,860.00)	Member	Sell
6:12:52	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5720	(47,850.00)	Member	Sell
	€ / R 14/06/2010 € / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5700	47,850.00	Client	Buy
16:35:35	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	37	37,000	9.5700	(359,048.00)	Member	Sell
	€ / R 13/09/2010 € / R 13/09/2010	0 0		0.00	1	1,000	37	37,000		()		
6:35:35	€/R13/09/2010	Foreign Exchange Future		0.00	1	1,000	37	37,000	9.7040	359,048.00	Client	Buy
otal Fut	ures				19		543	543,000		5,224,748.00		
Total Opt	ions											
Total for	€ / R Foreign Exchange F	uture			19		543	543,000		5,224,748.00		
9:24:56	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	6.8013	88,416.90	Client	Buy
9:24:56	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	6.8013	(88,416.90)	Member	Sell
0:05:04	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7672	67,672.00	Client	Buy
0:05:04	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7672	(67,672.00)	Member	Sell
0:11:00	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7230	(168,075.00)	Member	Sell
0:11:00	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7230	168,075.00	Client	Buy
5:54:06	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7100	13,420.00	Client	Buy
5:54:06	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7100	(13,420.00)	Member	Sell
6:04:09	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7400	674,000.00	Client	Buy
6:04:09	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7400	(674,000.00)	Member	Sell
otal Fut	ures				5		150	150,000		1,011,583.90		
Fotal Opt	ions											
Total for AU\$ / R Foreign Exchange Future												

Matched Contract Details Time	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/ Sell
Total Futures				72		11,295	11,295,000		89,405,953.50		
Total Options <u>Grand Total for all Instruments</u>			72		11,295	11,295,000		89,405,953.50			