

Currency Futures & Options Matched Trades

Report for 24/02/2010

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
9:01:15	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7985	38,992.50	Member	Buy
9:01:15	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7985	(38,992.50)	Client	Sell
9:01:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7985	15,597.00	Member	Buy
9:01:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7985	(15,597.00)	Client	Sell
9:03:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7945	389,725.00	Member	Buy
9:03:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7945	(389,725.00)	Client	Sell
9:15:35	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8000	39,000.00	Client	Buy
9:15:35	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8000	(39,000.00)	Client	Sell
9:23:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.9285	951,420.00	Member	Buy
9:23:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.9285	(951,420.00)	Client	Sell
9:23:55	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9545	(79,545.00)	Member	Sell
9:23:55	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9545	79,545.00	Client	Buy
9:34:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.7820	622,560.00	Member	Buy
9:34:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7820	(311,280.00)	Client	Sell
9:34:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7820	(311,280.00)	Client	Sell
9:34:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7865	38,932.50	Member	Buy
9:34:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7800	38,900.00	Member	Buy
9:34:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7800	(38,900.00)	Client	Sell
9:39:31	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8150	(39,075.00)	Client	Sell
9:39:31	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8150	39,075.00	Member	Buy
9:40:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7715	777,150.00	Member	Buy
9:40:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7715	(777,150.00)	Client	Sell
9:40:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8143	781,430.00	Member	Buy
9:40:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8143	(781,430.00)	Client	Sell
9:47:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7460	(1,936,500.00)	Member	Sell
9:47:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7460	1,936,500.00	Client	Buy
9:54:10	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	650	650,000	7.8150	(5,079,750.00)	Member	Sell
9:54:10	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	650	650,000	7.8150	5,079,750.00	Client	Buy
10:00:56	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8107	1,952,675.00	Member	Buy
10:00:56	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8107	(1,952,675.00)	Client	Sell
10:04:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8100	390,500.00	Client	Buy
10:05:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.7905	623,240.00	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
10:05:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.7905	(623,240.00)	Client	Sell
10:27:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7905	1,947,625.00	Member	Buy
10:27:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7905	(1,947,625.00)	Client	Sell
10:31:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8054	(7,805,400.00)	Member	Sell
10:31:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8054	7,805,400.00	Client	Buy
10:39:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7930	389,650.00	Member	Buy
10:39:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7930	(389,650.00)	Client	Sell
10:41:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.7580	2,327,400.00	Member	Buy
10:41:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.7580	(2,327,400.00)	Client	Sell
10:42:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7830	155,660.00	Member	Buy
10:42:27	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7830	(155,660.00)	Client	Sell
11:01:10	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7945	116,917.50	Member	Buy
11:01:10	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7945	(116,917.50)	Client	Sell
11:06:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7985	3,899,250.00	Member	Buy
11:06:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7985	(3,899,250.00)	Member	Sell
11:18:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8100	390,500.00	Client	Buy
11:52:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.7994	467,964.00	Member	Buy
11:52:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.7994	(467,964.00)	Client	Sell
12:10:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.7855	31,142.00	Member	Buy
12:10:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.7855	(31,142.00)	Client	Sell
12:12:48	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.8000	(7,800.00)	Client	Sell
12:12:48	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.8000	7,800.00	Client	Buy
12:26:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7905	38,952.50	Member	Buy
12:26:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7905	(38,952.50)	Client	Sell
12:27:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.8000	1,014,000.00	Member	Buy
13:12:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7950	(233,850.00)	Client	Sell
13:12:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7950	233,850.00	Member	Buy
13:13:30	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7950	1,169,250.00	Member	Buy
13:13:30	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7950	(1,169,250.00)	Client	Sell
13:14:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7980	(779,800.00)	Client	Sell
13:14:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7980	779,800.00	Member	Buy
13:23:10	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7980	(779,800.00)	Client	Sell
13:23:10	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7980	779,800.00	Member	Buy
13:24:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	49	49,000	7.8000	(382,200.00)	Client	Sell
13:24:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	49	49,000	7.8000	382,200.00	Member	Buy
13:25:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.8100	(468,600.00)	Client	Sell
13:25:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8100	156,200.00	Client	Buy
13:26:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8100	(156,200.00)	Client	Sell
13:26:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8100	156,200.00	Client	Buy
13:33:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.8100	31,240.00	Client	Buy
13:33:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.8100	(31,240.00)	Client	Sell
13:54:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.8100	46,860.00	Client	Buy
13:57:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8100	(1,952,500.00)	Member	Sell
13:57:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8100	1,952,500.00	Client	Buy
14:53:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7845	7,784,500.00	Member	Buy
14:53:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7845	(7,784,500.00)	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
15:13:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	124	124,000	7.7900	965,960.00	Member	Buy
15:13:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	254	254,000	7.7951	(1,979,955.40)	Client	Sell
15:43:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9300	(79,300.00)	Client	Sell
15:43:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9300	79,300.00	Member	Buy
15:51:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7931	389,655.00	Member	Buy
15:51:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7931	(389,655.00)	Client	Sell
16:35:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.8015	1,014,195.00	Member	Buy
16:35:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	136	136,000	7.8018	(1,061,044.80)	Client	Sell
16:45:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.8034	312,136.00	Member	Buy
16:45:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.8034	(312,136.00)	Client	Sell
16:51:51	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.8000	468,000.00	Member	Buy
16:51:51	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.8000	(468,000.00)	Client	Sell
16:53:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7925	38,962.50	Member	Buy
16:53:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7925	(38,962.50)	Client	Sell
Total Futures					46		6,268	6,267,500		48,874,087.85		
Total Options												
Total for \$ / R Foreign Exchange Future					46		6,268	6,267,500		48,874,087.85		
9:25:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.2512	490,048.00	Member	Buy
9:25:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.2392	489,568.00	Member	Buy
9:25:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.2392	(489,568.00)	Client	Sell
9:26:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.0323	3,008,075.00	Member	Buy
9:26:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.0323	(3,008,075.00)	Client	Sell
9:32:43	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	12.2395	795,567.50	Member	Buy
9:36:50	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.0290	481,160.00	Member	Buy
9:36:50	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.0290	(481,160.00)	Client	Sell
11:02:49	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.2295	122,295.00	Member	Buy
11:02:49	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.2295	(122,295.00)	Client	Sell
14:53:35	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.2255	489,020.00	Member	Buy
14:53:35	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.2255	(489,020.00)	Client	Sell
14:53:35	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.2375	489,500.00	Member	Buy
14:55:45	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.2385	(367,155.00)	Client	Sell
14:55:45	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.2385	(611,925.00)	Client	Sell
14:55:45	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	12.2375	795,437.50	Member	Buy
14:55:45	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.2385	(611,925.00)	Client	Sell
Total Futures					9		550	550,000		6,670,897.00		
Total Options												
Total for £ / R Foreign Exchange Future					9		550	550,000		6,670,897.00		
9:23:40	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.5580	(84,464.00)	Client	Sell
9:23:40	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.5580	84,464.00	Member	Buy
9:25:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7390	536,950.00	Member	Buy
9:25:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7270	536,350.00	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
9:25:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7270	(536,350.00)	Client	Sell
9:32:57	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.7325	804,937.50	Member	Buy
9:37:08	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.5415	158,122.50	Member	Buy
9:37:08	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.5415	(158,122.50)	Client	Sell
9:48:47	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.5425	105,425.00	Member	Buy
9:48:47	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.5425	(105,425.00)	Client	Sell
11:36:42	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5570	1,055,700.00	Member	Buy
11:36:42	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5570	(1,055,700.00)	Client	Sell
14:24:06	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5670	1,056,700.00	Member	Buy
14:24:06	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5670	(1,056,700.00)	Client	Sell
14:50:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7412	(537,060.00)	Client	Sell
14:50:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7412	(537,060.00)	Client	Sell
14:50:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.7500	806,250.00	Client	Buy
14:50:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7412	(537,060.00)	Client	Sell
14:51:30	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7500	268,750.00	Client	Buy
14:51:30	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7500	(268,750.00)	Member	Sell
14:52:38	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7270	536,350.00	Member	Buy
14:52:38	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7270	(536,350.00)	Client	Sell
14:52:38	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7390	536,950.00	Member	Buy
16:10:26	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.5800	(211,600.00)	Client	Sell
16:37:38	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6000	(212,000.00)	Client	Sell
16:48:03	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.5947	794,602.50	Client	Buy
16:48:03	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	10.6000	(371,000.00)	Member	Sell
Total Futures					14		633	633,000		6,744,596.50		
Total Options												
Total for € / R Foreign Exchange Future					14		633	633,000		6,744,596.50		
9:00:18	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,150	2,150,000	6.9638	(14,972,170.00)	Member	Sell
9:00:18	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2,150	2,150,000	6.9638	14,972,170.00	Client	Buy
9:19:43	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9430	277,720.00	Member	Buy
9:19:43	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9430	(277,720.00)	Client	Sell
16:12:00	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9430	694,300.00	Member	Buy
16:12:00	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9430	(694,300.00)	Client	Sell
Total Futures					3		2,290	2,290,000		15,944,190.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		2,290	2,290,000		15,944,190.00		
Total Futures					71		9,741	9,740,500		78,233,771.35		
Total Options												
Grand Total for all Instruments					71		9,741	9,740,500		78,233,771.35		