

# Currency Futures & Options Matched Trades

Report for 30/04/2010

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
9:02:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3920	(147,840.00)	Member	Sell
9:02:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3920	147,840.00	Client	Buy
9:06:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3820	(738,200.00)	Member	Sell
9:06:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3820	738,200.00	Client	Buy
9:07:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3913	(73,913.00)	Member	Sell
9:07:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3913	73,913.00	Client	Buy
9:08:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3895	(36,947.50)	Member	Sell
9:08:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3895	36,947.50	Client	Buy
9:09:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3895	(73,895.00)	Member	Sell
9:09:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3895	73,895.00	Client	Buy
9:09:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5030	(30,012.00)	Member	Sell
9:09:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5030	30,012.00	Client	Buy
9:13:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3925	(1,478,500.00)	Member	Sell
9:13:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3925	1,478,500.00	Client	Buy
9:18:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.3895	29,558.00	Client	Buy
9:18:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.3895	(29,558.00)	Member	Sell
9:25:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3848	(1,476,960.00)	Member	Sell
9:25:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3848	1,476,960.00	Client	Buy
9:25:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3814	110,721.00	Client	Buy
9:25:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3814	(110,721.00)	Member	Sell
9:39:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.4900	(164,780.00)	Client	Sell
9:39:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.4900	164,780.00	Member	Buy
9:42:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.3900	221,700.00	Client	Buy
9:45:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.3900	184,750.00	Client	Buy
9:49:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3925	(739,250.00)	Member	Sell
9:49:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3925	739,250.00	Client	Buy
9:54:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.3900	(443,400.00)	Client	Sell
9:54:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3900	36,950.00	Client	Buy
10:19:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4250	(742,500.00)	Member	Sell
10:19:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4250	742,500.00	Client	Buy
10:20:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3830	73,830.00	Client	Buy
10:20:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3830	(73,830.00)	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
10:20:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.6100	91,320.00	Client	Buy
10:20:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.6100	(91,320.00)	Member	Sell
10:29:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.3830	(36,915,000.00)	Member	Sell
10:29:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.3830	36,915,000.00	Client	Buy
10:33:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3855	(369,275.00)	Member	Sell
10:33:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3855	369,275.00	Client	Buy
10:46:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	365	365,000	7.3855	(2,695,707.50)	Member	Sell
10:46:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	49	49,000	7.3855	361,889.50	Client	Buy
10:46:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	316	316,000	7.3855	2,333,818.00	Client	Buy
10:50:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	7.3810	(996,435.00)	Member	Sell
10:50:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	7.3810	996,435.00	Client	Buy
11:01:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6146	(152,292.00)	Member	Sell
11:01:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6146	152,292.00	Client	Buy
11:08:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3855	(738,550.00)	Member	Sell
11:08:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3855	738,550.00	Client	Buy
11:31:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.3850	14,770.00	Client	Buy
11:31:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.3850	(14,770.00)	Member	Sell
11:47:00	\$ / R 14/06/2010	Foreign Exchange Future	C	9.40	1	1,000	440	440,000	0.0100	(4,400.00)	Client	Sell
11:47:00	\$ / R 14/06/2010	Foreign Exchange Future	C	9.40	1	1,000	440	440,000	0.0100	4,400.00	Client	Buy
11:47:51	\$ / R 14/06/2010	Foreign Exchange Future	C	12.15	1	1,000	442	442,000	0.0100	4,420.00	Client	Buy
11:47:51	\$ / R 14/06/2010	Foreign Exchange Future	C	12.15	1	1,000	442	442,000	0.0100	(4,420.00)	Client	Sell
11:58:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8,554	8,554,000	7.3405	62,790,637.00	Member	Buy
11:58:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8,554	8,554,000	7.3405	(62,790,637.00)	Client	Sell
11:59:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3800	(369,000.00)	Member	Sell
11:59:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3800	369,000.00	Client	Buy
12:14:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.3850	(553,875.00)	Member	Sell
12:14:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.3850	553,875.00	Client	Buy
12:15:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.3850	(553,875.00)	Member	Sell
12:15:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.3850	553,875.00	Client	Buy
12:28:48	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3850	(73,850.00)	Member	Sell
12:28:48	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3850	73,850.00	Client	Buy
12:29:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.3850	184,625.00	Client	Buy
12:29:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.3850	(184,625.00)	Member	Sell
12:53:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6210	(152,420.00)	Member	Sell
12:53:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6210	152,420.00	Client	Buy
13:11:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3850	36,925.00	Client	Buy
13:25:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5060	(75,060.00)	Member	Sell
13:25:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5060	75,060.00	Client	Buy
13:29:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.3900	295,600.00	Client	Buy
13:47:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.3902	(480,363.00)	Client	Sell
13:47:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3920	147,840.00	Client	Buy
13:54:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.5095	(45,057.00)	Member	Sell
13:54:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.5095	45,057.00	Client	Buy
15:42:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	291	291,000	7.3985	2,152,963.50	Member	Buy
15:42:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	291	291,000	7.3905	2,150,635.50	Member	Buy
15:42:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	291	291,000	7.3905	(2,150,635.50)	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
15:51:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4200	(742,000.00)	Member	Sell
15:51:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4200	742,000.00	Client	Buy
<b>Total Futures</b>					<b>38</b>		<b>15,971</b>	<b>15,970,500</b>		<b>117,581,536.25</b>		
<b>Total Options</b>					<b>2</b>		<b>882</b>	<b>882,000</b>		<b>8,820.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>40</b>		<b>16,853</b>	<b>16,852,500</b>		<b>117,590,356.25</b>		
8:57:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	11.3689	(34,106,700.00)	Member	Sell
8:57:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	11.3689	34,106,700.00	Client	Buy
10:08:12	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.3855	(8,539,125.00)	Member	Sell
10:08:12	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.3855	8,539,125.00	Client	Buy
10:11:37	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	11.7000	140,400.00	Client	Buy
10:11:37	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	11.7000	(140,400.00)	Member	Sell
10:52:57	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.3545	8,515,875.00	Member	Buy
10:52:57	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.3545	(8,515,875.00)	Client	Sell
11:48:57	£ / R 14/06/2010	Foreign Exchange Future	C	13.40	1	1,000	186	186,000	3.0000	(558,000.00)	Client	Sell
11:48:57	£ / R 14/06/2010	Foreign Exchange Future	C	13.40	1	1,000	186	186,000	3.0000	558,000.00	Client	Buy
11:49:45	£ / R 14/06/2010	Foreign Exchange Future	C	17.50	1	1,000	186	186,000	0.0100	1,860.00	Client	Buy
11:49:45	£ / R 14/06/2010	Foreign Exchange Future	C	17.50	1	1,000	186	186,000	0.0100	(1,860.00)	Client	Sell
12:19:42	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	279	279,000	11.3149	3,156,857.10	Member	Buy
12:19:42	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.3149	(1,697,235.00)	Client	Sell
12:19:42	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	129	129,000	11.3149	(1,459,622.10)	Client	Sell
12:21:28	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	11.3149	735,468.50	Member	Buy
12:21:28	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	11.3149	(735,468.50)	Client	Sell
14:00:19	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6500	116,500.00	Client	Buy
14:00:19	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6500	(116,500.00)	Member	Sell
15:57:28	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3200	566,000.00	Client	Buy
15:57:28	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3200	(566,000.00)	Member	Sell
<b>Total Futures</b>					<b>9</b>		<b>4,916</b>	<b>4,916,000</b>		<b>55,876,925.60</b>		
<b>Total Options</b>					<b>2</b>		<b>372</b>	<b>372,000</b>		<b>559,860.00</b>		
<b>Total for £ / R Foreign Exchange Future</b>					<b>11</b>		<b>5,288</b>	<b>5,288,000</b>		<b>56,436,785.60</b>		
11:09:20	¥ / R 14/06/2010	Foreign Exchange Future		0.00	1	100,000	124	12,400,000	0.0782	(969,804.00)	Member	Sell
11:09:20	¥ / R 14/06/2010	Foreign Exchange Future		0.00	1	100,000	124	12,400,000	0.0782	969,804.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>124</b>	<b>12,400,000</b>		<b>969,804.00</b>		
<b>Total Options</b>												
<b>Total for ¥ / R Foreign Exchange Future</b>					<b>1</b>		<b>124</b>	<b>12,400,000</b>		<b>969,804.00</b>		
9:41:08	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	10.1340	(141,876.00)	Member	Sell
9:41:08	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	10.1340	141,876.00	Client	Buy
9:45:20	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8285	196,570.00	Client	Buy
9:45:20	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8285	(196,570.00)	Member	Sell
10:49:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8343	(491,715.00)	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
10:49:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8463	(492,315.00)	Member	Sell
10:49:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8463	492,315.00	Client	Buy
11:01:10	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1400	(20,280.00)	Member	Sell
11:01:10	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1400	20,280.00	Client	Buy
11:02:19	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.8100	19,620.00	Client	Buy
11:02:19	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.8100	(19,620.00)	Client	Sell
11:06:57	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	9.8100	(127,530.00)	Client	Sell
11:06:57	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	9.8100	127,530.00	Member	Buy
11:10:29	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9820	9,982.00	Client	Buy
11:10:29	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9820	(9,982.00)	Member	Sell
11:44:56	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8025	49,012.50	Member	Buy
11:44:56	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8025	(49,012.50)	Client	Sell
15:30:45	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8520	98,520.00	Member	Buy
15:30:45	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8520	(98,520.00)	Client	Sell
16:51:09	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0175	500,875.00	Client	Buy
16:51:09	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0175	(500,875.00)	Member	Sell
<b>Total Futures</b>					<b>11</b>		<b>192</b>	<b>192,000</b>		<b>1,902,438.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>11</b>		<b>192</b>	<b>192,000</b>		<b>1,902,438.00</b>		
<b>Total Futures</b>					<b>58</b>		<b>21,203</b>	<b>33,478,500</b>		<b>176,330,703.85</b>		
<b>Total Options</b>					<b>4</b>		<b>1,254</b>	<b>1,254,000</b>		<b>568,680.00</b>		
<b>Grand Total for all Instruments</b>					<b>62</b>		<b>22,457</b>	<b>34,732,500</b>		<b>176,899,383.85</b>		