

Currency Futures & Options Matched Trades

Report for 23/02/2010

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
9:02:14	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	221	221,000	7.8279	(1,729,965.90)	Member	Sell
9:02:14	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	221	221,000	7.8279	1,729,965.90	Client	Buy
9:02:14	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	221	221,000	7.8279	(1,729,965.90)	Member	Sell
9:02:14	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	221	221,000	7.8279	1,729,965.90	Client	Buy
9:02:14	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	221	221,000	7.8279	(1,729,965.90)	Member	Sell
9:02:14	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	221	221,000	7.8279	1,729,965.90	Client	Buy
9:32:36	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.7263	(2,317,890.00)	Member	Sell
9:32:36	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.7263	2,317,890.00	Client	Buy
10:04:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.6900	(130,730.00)	Client	Sell
10:04:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.6900	130,730.00	Member	Buy
10:13:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8300	(78,300.00)	Client	Sell
10:13:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8300	78,300.00	Member	Buy
10:15:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7180	(1,543,600.00)	Member	Sell
10:15:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7180	1,543,600.00	Client	Buy
10:23:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7000	1,155,000.00	Member	Buy
10:23:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7000	(1,155,000.00)	Client	Sell
10:53:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6939	1,923,475.00	Member	Buy
10:53:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6939	(1,923,475.00)	Client	Sell
11:13:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.7240	30,896.00	Client	Buy
11:13:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.7240	(30,896.00)	Member	Sell
11:14:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.1300	(81,300.00)	Member	Sell
11:14:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.1300	81,300.00	Client	Buy
11:33:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7000	1,925,000.00	Client	Buy
11:33:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7000	(1,925,000.00)	Member	Sell
11:46:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8461	(784,610.00)	Member	Sell
11:46:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8461	784,610.00	Client	Buy
12:48:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7280	(38,640.00)	Member	Sell
12:48:22	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7280	38,640.00	Client	Buy
14:36:18	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7380	(1,547,600.00)	Member	Sell
14:36:18	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7380	1,547,600.00	Client	Buy
15:15:01	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7300	(773,000.00)	Member	Sell
15:15:01	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7300	773,000.00	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
15:53:45	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7435	(154,870.00)	Member	Sell
15:53:45	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7435	154,870.00	Client	Buy
15:54:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7400	(387,000.00)	Member	Sell
15:54:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7400	387,000.00	Client	Buy
16:03:21	\$ / R 15/03/2010	Foreign Exchange Future	C	7.70	1	1,000	50	50,000	111.0000	5,550,000.00	Member	Buy
16:03:21	\$ / R 15/03/2010	Foreign Exchange Future	C	7.70	1	1,000	50	50,000	111.0000	(5,550,000.00)	Client	Sell
16:26:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7452	(1,936,300.00)	Member	Sell
16:26:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7452	1,936,300.00	Client	Buy
Total Futures					19		2,579	2,579,000		19,998,108.70		
Total Options					1		50	50,000		5,550,000.00		
Total for \$ / R Foreign Exchange Future					20		2,629	2,629,000		25,548,108.70		
10:27:29	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	12.1815	73,089.00	Member	Buy
10:27:29	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	12.1815	(73,089.00)	Client	Sell
10:30:32	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	12.4080	(74,448.00)	Member	Sell
10:30:32	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	12.4080	74,448.00	Client	Buy
10:35:37	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.4050	(37,215.00)	Member	Sell
10:35:37	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.4050	37,215.00	Client	Buy
10:53:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.9572	2,989,300.00	Member	Buy
10:53:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.9572	(2,989,300.00)	Client	Sell
14:22:52	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.9275	(11,927.50)	Member	Sell
14:22:52	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.9275	11,927.50	Client	Buy
15:26:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1256	(363,768.00)	Member	Sell
15:26:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1376	(364,128.00)	Member	Sell
15:26:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1376	364,128.00	Client	Buy
15:34:43	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1385	121,385.00	Client	Buy
15:34:43	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1385	364,155.00	Client	Buy
15:34:43	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	12.1385	(849,695.00)	Member	Sell
15:34:43	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1385	364,155.00	Client	Buy
Total Futures					9		381	381,000		4,581,686.50		
Total Options												
Total for £ / R Foreign Exchange Future					9		381	381,000		4,581,686.50		
9:09:01	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.5500	(2,110,000.00)	Member	Sell
9:09:01	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.5500	2,110,000.00	Client	Buy
11:45:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4944	1,049,440.00	Member	Buy
11:45:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4944	(1,049,440.00)	Client	Sell
Total Futures					2		300	300,000		3,159,440.00		
Total Options												
Total for € / R Foreign Exchange Future					2		300	300,000		3,159,440.00		
10:16:00	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.0528	28,211,200.00	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
10:16:00	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.0528	(28,211,200.00)	Client	Sell
11:22:07	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0220	(7,022.00)	Member	Sell
11:22:07	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0220	7,022.00	Client	Buy
15:13:18	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9290	69,290.00	Member	Buy
15:13:18	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9290	(69,290.00)	Client	Sell
15:27:32	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0380	(703,800.00)	Client	Sell
15:27:32	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0380	703,800.00	Member	Buy
Total Futures					4		4,111	4,111,000		28,991,312.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					4		4,111	4,111,000		28,991,312.00		

Total Futures					34		7,371	7,371,000		56,730,547.20		
Total Options					1		50	50,000		5,550,000.00		
Grand Total for all Instruments					35		7,421	7,421,000		62,280,547.20		