

# Currency Futures & Options Matched Trades

Report for 18/05/2010

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
9:28:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	19	19,000	7.5478	(143,408.20)	Member	Sell
9:28:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	19	19,000	7.5478	143,408.20	Client	Buy
9:28:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5369	15,073.80	Member	Buy
9:28:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5369	(15,073.80)	Client	Sell
9:33:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5357	226,071.00	Member	Buy
9:33:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5357	(226,071.00)	Client	Sell
9:38:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	55	55,000	7.5440	414,920.00	Member	Buy
9:38:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	55	55,000	7.5440	(414,920.00)	Client	Sell
9:39:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.5470	339,615.00	Member	Buy
9:39:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.5470	(339,615.00)	Client	Sell
10:22:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.5550	52,885.00	Member	Buy
10:22:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.5550	(52,885.00)	Client	Sell
12:09:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5925	7,592.50	Client	Buy
12:09:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5925	(7,592.50)	Member	Sell
12:43:13	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6980	384,900.00	Member	Buy
12:43:13	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6980	(384,900.00)	Member	Sell
12:52:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	225	225,000	8.0370	1,808,325.00	Member	Buy
12:52:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	225	225,000	8.0370	(1,808,325.00)	Client	Sell
13:11:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6955	384,775.00	Member	Buy
13:11:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6955	(384,775.00)	Member	Sell
13:51:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5700	757,000.00	Client	Buy
13:51:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5700	(757,000.00)	Member	Sell
14:53:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5675	756,750.00	Member	Buy
14:53:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5675	(756,750.00)	Client	Sell
14:59:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.6830	(576,225.00)	Client	Sell
14:59:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.6830	576,225.00	Member	Buy
16:18:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5815	15,163.00	Client	Buy
16:18:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5815	(15,163.00)	Member	Sell
16:51:16	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7295	1,545,900.00	Member	Buy
16:51:16	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7295	(1,545,900.00)	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
<b>Total Futures</b>					<b>15</b>		<b>961</b>	<b>961,000</b>		<b>7,428,603.50</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>15</b>		<b>961</b>	<b>961,000</b>		<b>7,428,603.50</b>		
9:53:54	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	10.9400	317,260.00	Client	Buy
9:53:54	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	10.9400	(317,260.00)	Member	Sell
10:30:23	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.9561	(821,707.50)	Member	Sell
10:30:23	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.9561	821,707.50	Member	Buy
10:30:24	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	11.1240	(834,300.00)	Member	Sell
10:30:24	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	11.1240	834,300.00	Member	Buy
10:30:24	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.9561	(821,707.50)	Member	Sell
10:30:24	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.9561	821,707.50	Member	Buy
10:30:25	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	11.1240	(834,300.00)	Member	Sell
10:30:25	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	11.1240	834,300.00	Member	Buy
10:46:30	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1250	55,625.00	Client	Buy
10:46:30	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1250	(55,625.00)	Member	Sell
10:52:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9604	(1,096,040.00)	Member	Sell
10:52:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9604	1,096,040.00	Client	Buy
11:27:11	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1145	(2,778,625.00)	Member	Sell
11:27:11	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1145	2,778,625.00	Client	Buy
11:27:11	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	110	110,000	11.1165	(1,222,815.00)	Member	Sell
11:27:11	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	110	110,000	11.1165	1,222,815.00	Client	Buy
12:52:12	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	10.9520	8,214,000.00	Member	Buy
12:52:12	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	10.9520	(8,214,000.00)	Client	Sell
13:53:12	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.9535	(821,512.50)	Member	Sell
13:53:12	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.9535	821,512.50	Member	Buy
<b>Total Futures</b>					<b>11</b>		<b>1,619</b>	<b>1,619,000</b>		<b>17,817,892.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>11</b>		<b>1,619</b>	<b>1,619,000</b>		<b>17,817,892.50</b>		
9:18:21	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	534	534,000	9.3600	(4,998,240.00)	Member	Sell
9:18:21	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	534	534,000	9.3600	4,998,240.00	Client	Buy
10:12:31	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.3650	46,825.00	Member	Buy
10:12:31	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.3650	(46,825.00)	Client	Sell
12:17:20	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.4130	(705,975.00)	Member	Sell
12:17:20	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.4130	705,975.00	Member	Buy
12:19:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.4150	(188,300.00)	Client	Sell
12:19:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.4150	188,300.00	Member	Buy
12:28:41	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.5660	(717,450.00)	Member	Sell
12:44:34	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.5679	(191,358.00)	Member	Sell
12:44:34	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.5661	956,610.00	Client	Buy
14:07:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.3988	281,964.00	Member	Buy
14:07:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.3988	(281,964.00)	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
14:46:11	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5600	(47,800.00)	Member	Sell
14:54:43	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.4105	(94,105.00)	Member	Sell
14:54:43	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.4105	94,105.00	Client	Buy
16:08:26	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.4150	188,300.00	Member	Buy
16:08:26	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.4150	(188,300.00)	Member	Sell
16:16:22	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.3825	18,765.00	Member	Buy
16:16:22	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.3825	(18,765.00)	Client	Sell
<b>Total Futures</b>					<b>10</b>		<b>796</b>	<b>796,000</b>		<b>7,479,083.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>10</b>		<b>796</b>	<b>796,000</b>		<b>7,479,083.00</b>		
10:22:00	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.6197	(165,492.50)	Member	Sell
10:22:00	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.6197	165,492.50	Client	Buy
10:50:47	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.6500	33,250.00	Client	Buy
10:50:47	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.6500	(33,250.00)	Member	Sell
12:34:16	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.6150	(595,350.00)	Member	Sell
12:34:16	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.6150	595,350.00	Member	Buy
13:30:35	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.6180	(595,620.00)	Member	Sell
13:30:35	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.6180	595,620.00	Member	Buy
13:32:13	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.6490	(598,410.00)	Member	Sell
13:32:13	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.6490	598,410.00	Member	Buy
13:32:16	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.6180	595,620.00	Member	Buy
13:32:16	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.6180	(595,620.00)	Member	Sell
13:32:36	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.6180	(595,620.00)	Member	Sell
13:32:36	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.6180	595,620.00	Member	Buy
14:46:07	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6150	66,150.00	Client	Buy
14:46:07	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6150	(66,150.00)	Member	Sell
<b>Total Futures</b>					<b>8</b>		<b>490</b>	<b>490,000</b>		<b>3,245,512.50</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>8</b>		<b>490</b>	<b>490,000</b>		<b>3,245,512.50</b>		
<b>Total Futures</b>					<b>44</b>		<b>3,866</b>	<b>3,866,000</b>		<b>35,971,091.50</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>44</b>		<b>3,866</b>	<b>3,866,000</b>		<b>35,971,091.50</b>		