

Currency Futures & Options Matched Trades

Report for 31/05/2010

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
9:03:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6380	76,380.00	Member	Buy
9:03:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6380	(76,380.00)	Client	Sell
9:12:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7891	(7,789,100.00)	Member	Sell
9:12:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7891	7,789,100.00	Client	Buy
9:13:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.6590	130,203.00	Member	Buy
9:13:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.6590	(130,203.00)	Client	Sell
9:17:49	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6720	(38,360.00)	Member	Sell
9:17:49	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6720	38,360.00	Client	Buy
9:25:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.9000	(118,500.00)	Member	Sell
9:25:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.9000	118,500.00	Client	Buy
9:29:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8975	118,462.50	Client	Buy
9:29:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8975	(118,462.50)	Member	Sell
9:30:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8950	118,425.00	Client	Buy
9:30:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8950	(118,425.00)	Member	Sell
9:33:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8900	118,350.00	Client	Buy
9:33:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8900	(118,350.00)	Member	Sell
9:34:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6620	(306,480.00)	Member	Sell
9:34:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6620	306,480.00	Client	Buy
9:42:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6620	(38,310.00)	Member	Sell
9:42:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6620	38,310.00	Client	Buy
9:44:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7680	194,200.00	Member	Buy
9:44:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7680	(194,200.00)	Client	Sell
9:50:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8800	78,800.00	Client	Buy
9:50:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8800	(78,800.00)	Client	Sell
10:01:04	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7780	(77,780.00)	Member	Sell
10:01:04	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7780	77,780.00	Client	Buy
10:32:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,300	1,300,000	7.6431	9,936,030.00	Member	Buy
10:32:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,300	1,300,000	7.6431	(9,936,030.00)	Client	Sell
10:36:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.6451	1,529,020.00	Member	Buy
10:36:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.6451	(1,529,020.00)	Client	Sell
11:02:29	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	520	520,000	7.6650	3,985,800.00	Member	Buy
11:02:29	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	520	520,000	7.6650	(3,985,800.00)	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
11:02:29	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8100	1,952,500.00	Member	Buy
11:02:29	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8100	(1,952,500.00)	Client	Sell
11:02:29	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7800	778,000.00	Member	Buy
11:02:29	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7800	(778,000.00)	Client	Sell
11:08:59	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6620	76,620.00	Member	Buy
11:09:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6660	(766,600.00)	Member	Sell
11:09:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6660	766,600.00	Member	Buy
11:09:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7805	(778,050.00)	Member	Sell
11:09:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7805	778,050.00	Member	Buy
11:16:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7,303	7,303,000	7.6450	55,831,435.00	Member	Buy
11:16:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7,303	7,303,000	7.6450	(55,831,435.00)	Client	Sell
11:19:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6621	153,242.00	Member	Buy
11:19:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6621	(153,242.00)	Client	Sell
11:21:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.9000	790,000.00	Member	Buy
11:27:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6800	76,800.00	Member	Buy
11:29:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6883	3,844,150.00	Member	Buy
11:29:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6803	3,840,150.00	Member	Buy
11:29:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6803	(3,840,150.00)	Client	Sell
11:32:46	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6900	(153,800.00)	Client	Sell
11:32:46	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6900	153,800.00	Member	Buy
11:32:47	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6773	(230,319.00)	Client	Sell
11:32:47	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6900	76,900.00	Member	Buy
12:13:22	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.7040	(130,968.00)	Member	Sell
12:13:22	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.7040	130,968.00	Client	Buy
12:17:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8090	1,952,250.00	Member	Buy
12:29:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.6900	169,180.00	Member	Buy
12:29:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.6900	(169,180.00)	Client	Sell
12:51:38	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.6945	1,000,285.00	Member	Buy
12:51:38	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.6945	(1,000,285.00)	Client	Sell
13:31:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	260	260,000	7.8140	2,031,640.00	Member	Buy
14:02:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.5696	605,568.00	Member	Buy
14:02:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.5696	(605,568.00)	Client	Sell
14:02:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	104	104,000	7.5696	787,238.40	Member	Buy
14:02:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	104	104,000	7.5696	(787,238.40)	Client	Sell
14:25:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7016	77,016.00	Member	Buy
14:25:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7016	(77,016.00)	Client	Sell
14:55:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6946	384,730.00	Member	Buy
14:55:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6946	(384,730.00)	Client	Sell
15:19:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	260	260,000	7.8180	2,032,680.00	Member	Buy
15:19:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	770	770,000	7.8136	(6,016,472.00)	Client	Sell
15:20:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.9300	793,000.00	Member	Buy
15:21:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.9300	793,000.00	Member	Buy
15:27:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.9300	793,000.00	Member	Buy
15:30:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8415	(196,037.50)	Member	Sell
15:30:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8415	196,037.50	Client	Buy
15:49:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.9400	794,000.00	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
16:00:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.9365	793,650.00	Member	Buy
16:00:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	600	600,000	7.9277	(4,756,620.00)	Client	Sell
16:12:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	91	91,000	7.7200	(702,520.00)	Client	Sell
16:12:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	260	260,000	7.7200	2,007,200.00	Member	Buy
16:16:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	169	169,000	7.7100	1,302,990.00	Member	Buy
16:16:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	169	169,000	7.7100	(1,302,990.00)	Client	Sell
Total Futures					42		14,028	14,027,500		107,842,400.90		
Total Options												
Total for \$ / R Foreign Exchange Future					42		14,028	14,027,500		107,842,400.90		
10:15:09	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.4485	(91,588.00)	Member	Sell
10:15:09	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.4485	91,588.00	Client	Buy
10:31:43	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.4475	91,580.00	Client	Buy
10:31:43	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.4475	(91,580.00)	Member	Sell
11:25:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1112	1,111,120.00	Member	Buy
11:25:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1112	(1,111,120.00)	Client	Sell
11:28:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3000	(565,000.00)	Client	Sell
11:28:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3000	565,000.00	Member	Buy
14:52:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	11.1586	892,688.00	Member	Buy
14:52:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	11.1586	(892,688.00)	Client	Sell
16:15:50	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1940	55,970.00	Member	Buy
16:15:50	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1940	(55,970.00)	Client	Sell
Total Futures					6		251	251,000		2,807,946.00		
Total Options												
Total for £ / R Foreign Exchange Future					6		251	251,000		2,807,946.00		
9:03:27	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3815	93,815.00	Member	Buy
9:03:27	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3815	(93,815.00)	Client	Sell
9:04:05	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.5305	(1,906,100.00)	Member	Sell
9:04:05	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.5305	1,906,100.00	Client	Buy
9:17:03	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.5378	(476,890.00)	Member	Sell
9:17:03	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.5378	476,890.00	Client	Buy
9:17:40	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.4375	(47,187.50)	Member	Sell
9:17:40	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.4375	47,187.50	Client	Buy
10:22:07	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.5975	(95,975.00)	Member	Sell
10:22:07	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.5975	95,975.00	Client	Buy
10:22:07	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.5975	(383,900.00)	Member	Sell
10:22:07	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.5975	383,900.00	Client	Buy
10:22:07	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.5855	(479,275.00)	Member	Sell
10:36:05	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	9.7350	77,880.00	Client	Buy
10:36:05	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	9.7350	(77,880.00)	Member	Sell
11:02:29	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.5795	(478,975.00)	Member	Sell
11:02:29	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.5795	478,975.00	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
11:20:53	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.4350	(188,700.00)	Client	Sell
11:20:53	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.4350	188,700.00	Member	Buy
11:34:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.4710	947,100.00	Member	Buy
11:34:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.4710	(947,100.00)	Client	Sell
11:36:28	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.6380	(1,445,700.00)	Member	Sell
11:36:28	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.6380	1,445,700.00	Client	Buy
14:31:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.6580	(965,800.00)	Member	Sell
14:31:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.6580	965,800.00	Client	Buy
16:21:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	23	23,000	9.6686	(222,377.80)	Member	Sell
16:21:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	23	23,000	9.6686	222,377.80	Client	Buy
16:55:54	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.4800	711,000.00	Client	Buy
16:55:54	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.4800	(711,000.00)	Member	Sell
16:56:04	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.4800	237,000.00	Client	Buy
16:56:04	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.4800	(237,000.00)	Member	Sell
Total Futures					16		891	891,000		8,518,037.80		
Total Options												
Total for € / R Foreign Exchange Future					16		891	891,000		8,518,037.80		
Total Futures					64		15,170	15,169,500		119,168,384.70		
Total Options												
Grand Total for all Instruments					64		15,170	15,169,500		119,168,384.70		