

Currency Futures & Options Matched Trades

Report for 15/06/2010

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
9:53:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.8217	(3,128,680.00)	Member	Sell
9:53:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.8217	1,564,340.00	Client	Buy
9:53:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.8217	1,564,340.00	Client	Buy
9:54:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.8085	109,319.00	Client	Buy
9:54:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.8085	(109,319.00)	Member	Sell
9:59:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.7558	(1,357,265.00)	Member	Sell
9:59:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.7558	1,357,265.00	Client	Buy
10:47:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8010	(78,010.00)	Member	Sell
10:47:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8010	78,010.00	Client	Buy
11:24:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7990	(389,950.00)	Member	Sell
11:24:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7990	389,950.00	Client	Buy
11:57:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7890	1,947,250.00	Member	Buy
11:57:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7890	(1,947,250.00)	Client	Sell
12:07:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7967	(233,901.00)	Member	Sell
12:07:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7967	233,901.00	Client	Buy
12:30:08	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7700	(7,770,000.00)	Member	Sell
12:30:08	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7700	7,770,000.00	Client	Buy
12:30:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7000	(192,500.00)	Member	Sell
12:30:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7000	192,500.00	Client	Buy
14:30:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9205	(396,025.00)	Member	Sell
14:30:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9205	396,025.00	Client	Buy
15:02:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7805	15,561.00	Client	Buy
15:02:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7805	(15,561.00)	Member	Sell
15:02:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7800	77,800.00	Client	Buy
15:02:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7800	(77,800.00)	Member	Sell
15:55:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.7735	31,094,000.00	Member	Buy
15:55:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.7735	(31,094,000.00)	Client	Sell
16:22:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	7.7967	19,491,750.00	Member	Buy
16:22:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	7.7967	(19,491,750.00)	Client	Sell
16:30:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7500	155,000.00	Client	Buy
16:30:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7500	(155,000.00)	Member	Sell
16:30:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7500	387,500.00	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
16:30:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7500	(387,500.00)	Member	Sell
16:30:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.7500	62,000.00	Client	Buy
16:30:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.7500	(62,000.00)	Member	Sell
16:31:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7531	(7,753,100.00)	Member	Sell
16:31:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7531	7,753,100.00	Client	Buy
16:39:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8600	1,965,000.00	Client	Buy
16:39:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8600	(1,965,000.00)	Member	Sell
16:45:39	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.7450	61,960.00	Client	Buy
16:52:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7314	1,546,280.00	Member	Buy
16:52:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7314	(1,546,280.00)	Client	Sell
16:54:35	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	23	23,000	7.7482	(178,208.60)	Client	Sell
16:54:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	243	243,000	7.7500	(1,883,250.00)	Member	Sell
16:58:01	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.7400	224,460.00	Client	Buy
16:58:01	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.7400	(224,460.00)	Member	Sell
16:58:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	221	221,000	7.7400	(1,710,540.00)	Member	Sell
16:58:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	518	518,000	7.7450	4,011,910.00	Client	Buy
16:58:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	39	39,000	7.7400	(301,860.00)	Member	Sell
Total Futures					25		10,599	10,599,000		82,449,215.30		
Total Options												
Total for \$ / R Foreign Exchange Future					25		10,599	10,599,000		82,449,215.30		
9:15:58	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.4920	11,492.00	Member	Buy
9:15:58	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.4920	(11,492.00)	Client	Sell
9:45:06	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.5050	2,301,000.00	Member	Buy
9:45:06	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.5050	(2,301,000.00)	Client	Sell
9:55:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.5367	(2,307,340.00)	Member	Sell
9:55:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.5367	1,153,670.00	Client	Buy
9:55:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.5367	1,153,670.00	Client	Buy
10:05:18	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.5050	11,505.00	Member	Buy
10:05:18	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.5050	(11,505.00)	Client	Sell
11:00:03	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.4770	(5,738,500.00)	Member	Sell
11:00:03	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.4770	5,738,500.00	Member	Buy
12:38:58	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.5200	(11,520.00)	Client	Sell
12:38:58	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.5200	11,520.00	Member	Buy
12:49:10	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5100	2,877,500.00	Member	Buy
12:49:10	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5100	(2,877,500.00)	Member	Sell
14:35:46	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.5075	(5,753,750.00)	Member	Sell
14:35:46	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.5075	5,753,750.00	Member	Buy
15:21:37	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.5100	(230,200.00)	Client	Sell
15:21:37	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.5100	230,200.00	Member	Buy
16:14:56	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.4700	(11,470.00)	Member	Sell
16:21:29	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.4680	(11,468.00)	Member	Sell
16:21:29	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.4690	22,938.00	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
Total Futures					11		1,675	1,675,000		19,265,745.00		
Total Options												
Total for £ / R Foreign Exchange Future					11		1,675	1,675,000		19,265,745.00		
9:55:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.5444	(1,908,880.00)	Member	Sell
9:55:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.5444	954,440.00	Client	Buy
9:55:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.5444	954,440.00	Client	Buy
10:17:38	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.5150	(3,806,000.00)	Member	Sell
10:17:38	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.5150	3,806,000.00	Client	Buy
10:22:12	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.5045	1,900,900.00	Member	Buy
10:22:12	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.5045	(1,900,900.00)	Client	Sell
11:59:20	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.5600	2,390,000.00	Client	Buy
11:59:20	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.5600	(2,390,000.00)	Member	Sell
12:59:12	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.5640	(191,280.00)	Client	Sell
12:59:12	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.5640	191,280.00	Member	Buy
15:26:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.5602	956,020.00	Member	Buy
15:26:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.5602	(956,020.00)	Client	Sell
Total Futures					7		1,170	1,170,000		11,153,080.00		
Total Options												
Total for € / R Foreign Exchange Future					7		1,170	1,170,000		11,153,080.00		
11:28:17	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.5835	1,316,700.00	Member	Buy
11:28:17	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.5835	(1,316,700.00)	Client	Sell
11:57:29	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.6100	(661,000.00)	Client	Sell
11:57:29	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.6100	661,000.00	Member	Buy
Total Futures					2		300	300,000		1,977,700.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		300	300,000		1,977,700.00		
Total Futures					44		13,744	13,744,000		114,845,740.30		
Total Options												
Grand Total for all Instruments					44		13,744	13,744,000		114,845,740.30		