

Currency Futures & Options Matched Trades

Report for 25/01/2010

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
9:06:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6385	30,554.00	Member	Buy
9:06:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6385	(30,554.00)	Client	Sell
9:06:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6385	38,192.50	Member	Buy
9:06:55	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6385	(38,192.50)	Client	Sell
9:12:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6675	(76,675.00)	Member	Sell
9:12:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6825	(76,825.00)	Member	Sell
9:12:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6825	76,825.00	Client	Buy
9:24:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6504	153,008.00	Member	Buy
9:24:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6504	(153,008.00)	Client	Sell
9:24:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.7099	3,083,960.00	Member	Buy
9:24:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7099	(1,541,980.00)	Client	Sell
9:24:46	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7099	(1,541,980.00)	Client	Sell
9:28:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6680	(30,672.00)	Client	Sell
9:28:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6680	30,672.00	Client	Buy
9:28:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	96	96,000	7.6688	(736,204.80)	Client	Sell
9:28:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	96	96,000	7.6688	736,204.80	Client	Buy
9:38:56	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6688	(30,675.20)	Client	Sell
9:38:56	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6688	30,675.20	Client	Buy
9:47:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6700	767,000.00	Member	Buy
10:15:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6688	7,668.80	Client	Buy
10:15:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6688	(7,668.80)	Client	Sell
10:15:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6400	15,280.00	Client	Buy
10:15:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6400	(15,280.00)	Client	Sell
10:16:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6700	(1,150,500.00)	Client	Sell
10:16:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6700	383,500.00	Member	Buy
10:21:48	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.6598	(7,659,800.00)	Member	Sell
10:21:48	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.6598	7,659,800.00	Client	Buy
10:28:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.6797	(7,679,700.00)	Member	Sell
10:28:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.6797	7,679,700.00	Client	Buy
10:35:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6700	767,000.00	Member	Buy
10:35:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6700	(767,000.00)	Client	Sell
10:48:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6548	3,827,400.00	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
10:48:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6548	(3,827,400.00)	Client	Sell
10:51:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.6391	1,527,820.00	Member	Buy
10:51:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6391	(763,910.00)	Client	Sell
10:51:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6391	(763,910.00)	Client	Sell
10:51:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.8325	(509,112.50)	Member	Sell
10:51:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.8325	509,112.50	Client	Buy
10:55:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6400	764,000.00	Member	Buy
10:55:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6400	(764,000.00)	Client	Sell
10:56:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6400	(764,000.00)	Client	Sell
10:56:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.6400	1,528,000.00	Member	Buy
10:56:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6400	(764,000.00)	Client	Sell
11:03:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	205	205,000	7.6765	1,573,682.50	Member	Buy
11:03:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	205	205,000	7.6765	(1,573,682.50)	Member	Sell
11:39:02	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7705	116,557.50	Member	Buy
11:39:02	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7705	(116,557.50)	Client	Sell
11:44:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.6358	2,290,740.00	Member	Buy
11:45:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.6400	61,120.00	Client	Buy
11:45:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.6400	(61,120.00)	Client	Sell
12:01:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6285	305,140.00	Member	Buy
12:01:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6285	(305,140.00)	Client	Sell
12:06:15	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6285	305,140.00	Client	Buy
12:06:15	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6285	(305,140.00)	Client	Sell
12:11:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6265	228,795.00	Member	Buy
12:11:21	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6265	(228,795.00)	Client	Sell
12:26:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.6298	2,288,940.00	Member	Buy
12:36:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	360	360,000	7.6208	2,743,488.00	Member	Buy
12:36:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	960	960,000	7.6283	(7,323,168.00)	Client	Sell
12:56:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6265	(76,265.00)	Client	Sell
12:56:23	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6265	76,265.00	Member	Buy
13:02:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6450	(764,500.00)	Member	Sell
13:02:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6450	764,500.00	Client	Buy
13:16:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9080	(395,400.00)	Client	Sell
13:16:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9080	395,400.00	Member	Buy
13:45:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.6258	632,941.40	Member	Buy
13:45:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.6258	(632,941.40)	Client	Sell
13:49:48	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6500	76,500.00	Client	Buy
14:33:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6500	(229,500.00)	Member	Sell
14:33:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6500	153,000.00	Member	Buy
14:43:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.6552	114,828.00	Member	Buy
14:43:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.6552	(114,828.00)	Client	Sell
15:02:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	56	56,000	7.6513	428,472.80	Member	Buy
15:02:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	56	56,000	7.6513	(428,472.80)	Client	Sell
15:13:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.9185	15,837.00	Member	Buy
15:13:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.9185	(15,837.00)	Client	Sell
15:37:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4,500	4,500,000	7.6787	(34,554,150.00)	Member	Sell
15:37:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4,500	4,500,000	7.6787	34,554,150.00	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
16:21:30	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6750	(1,918,750.00)	Member	Sell
16:21:30	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6750	1,918,750.00	Client	Buy
16:52:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7900	(233,700.00)	Member	Sell
16:52:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7900	233,700.00	Client	Buy
16:53:15	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.6550	(1,531,000.00)	Member	Sell
16:53:15	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.6550	1,531,000.00	Client	Buy
16:53:15	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.6450	(1,529,000.00)	Member	Sell
16:54:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6450	(764,500.00)	Member	Sell
16:54:24	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6450	382,250.00	Client	Buy
16:56:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6550	(382,750.00)	Member	Sell
16:56:04	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6550	382,750.00	Client	Buy
Total Futures					45		10,715	10,715,000		82,184,282.50		
Total Options												
Total for \$ / R Foreign Exchange Future					45		10,715	10,715,000		82,184,282.50		
11:00:20	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.3601	3,090,025.00	Member	Buy
11:00:20	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.3601	(3,090,025.00)	Member	Sell
Total Futures					1		250	250,000		3,090,025.00		
Total Options												
Total for £ / R Foreign Exchange Future					1		250	250,000		3,090,025.00		
9:07:34	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8205	54,102.50	Member	Buy
9:07:34	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8205	(54,102.50)	Client	Sell
10:07:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8709	(54,354.50)	Member	Sell
10:07:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8709	54,354.50	Client	Buy
10:37:57	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8915	217,830.00	Member	Buy
10:37:57	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8915	(217,830.00)	Client	Sell
10:57:06	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.8374	162,561.00	Member	Buy
10:57:06	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.8374	(162,561.00)	Client	Sell
11:00:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	235	235,000	10.8374	2,546,789.00	Member	Buy
11:00:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	235	235,000	10.8374	(2,546,789.00)	Member	Sell
11:00:01	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0252	2,756,300.00	Member	Buy
11:00:01	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0252	(2,756,300.00)	Member	Sell
11:00:20	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.2029	2,800,725.00	Member	Buy
11:00:20	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.2029	(2,800,725.00)	Member	Sell
11:11:46	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8395	541,975.00	Member	Buy
11:11:46	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8395	(541,975.00)	Client	Sell
12:15:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8110	1,081,100.00	Member	Buy
12:15:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.8110	(432,440.00)	Client	Sell
12:15:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8110	(216,220.00)	Client	Sell
12:15:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.8110	(432,440.00)	Client	Sell
12:27:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8275	(541,375.00)	Member	Sell
12:27:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8395	(541,975.00)	Member	Sell

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12:27:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8395	541,975.00	Client	Buy
13:12:38	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8400	(10,840.00)	Client	Sell
13:12:38	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8400	10,840.00	Member	Buy
14:28:27	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8400	(216,800.00)	Client	Sell
14:28:27	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8400	216,800.00	Member	Buy
14:33:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8420	(216,840.00)	Client	Sell
14:33:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8420	216,840.00	Member	Buy
Total Futures					15		1,046	1,046,000		11,472,879.50		
Total Options												
Total for € / R Foreign Exchange Future					15		1,046	1,046,000		11,472,879.50		
9:57:57	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9035	69,035.00	Member	Buy
9:57:57	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9035	(69,035.00)	Client	Sell
15:44:00	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9663	(139,326.00)	Member	Sell
15:44:00	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9663	139,326.00	Client	Buy
Total Futures					2		30	30,000		208,361.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		30	30,000		208,361.00		
Total Futures					62		12,041	12,041,000		96,955,548.00		
Total Options												
Grand Total for all Instruments					62		12,041	12,041,000		96,955,548.00		