

Currency Futures & Options Matched Trades

Report for 22/02/2010

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
9:08:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6982	(1,154,730.00)	Member	Sell
9:08:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7082	(1,156,230.00)	Member	Sell
9:08:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7082	1,156,230.00	Client	Buy
9:11:33	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.6910	(23,073.00)	Member	Sell
9:11:33	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.6910	23,073.00	Client	Buy
10:16:39	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6680	306,720.00	Member	Buy
10:16:39	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6680	(306,720.00)	Client	Sell
10:19:07	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.7959	506,733.50	Member	Buy
10:19:07	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.7959	(506,733.50)	Client	Sell
10:19:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6615	38,307.50	Member	Buy
10:19:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6615	(38,307.50)	Client	Sell
10:39:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7538	(155,076.00)	Member	Sell
10:39:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7538	155,076.00	Client	Buy
11:18:34	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	240	240,000	7.6980	(1,847,520.00)	Member	Sell
11:20:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	240	240,000	7.7010	(1,848,240.00)	Member	Sell
11:28:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	240	240,000	7.7055	(1,849,320.00)	Member	Sell
11:31:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8144	(781,440.00)	Member	Sell
11:31:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8144	781,440.00	Client	Buy
11:32:15	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	240	240,000	7.7025	(1,848,600.00)	Member	Sell
11:34:17	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	240	240,000	7.6995	(1,847,880.00)	Member	Sell
11:39:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	240	240,000	7.6965	(1,847,160.00)	Member	Sell
11:48:02	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	348	348,000	7.6980	(2,678,904.00)	Member	Sell
11:48:02	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,788	1,788,000	7.7000	13,767,600.00	Member	Buy
12:04:36	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	185	185,000	7.6875	1,422,187.50	Member	Buy
12:04:36	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	185	185,000	7.6875	(1,422,187.50)	Client	Sell
12:13:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6905	76,905.00	Member	Buy
12:13:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6905	(76,905.00)	Client	Sell
12:30:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.8505	7,850.50	Client	Buy
12:30:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.8505	(7,850.50)	Member	Sell
13:32:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7350	1,160,250.00	Member	Buy
13:32:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7270	1,159,050.00	Member	Buy
13:32:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7270	(1,159,050.00)	Client	Sell

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13:47:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7300	(309,200.00)	Client	Sell
13:47:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7300	309,200.00	Member	Buy
14:20:39	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7350	38,675.00	Client	Buy
14:30:08	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7250	1,545,000.00	Member	Buy
14:30:08	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7250	(1,545,000.00)	Client	Sell
14:30:08	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	195	195,000	7.7350	1,508,325.00	Member	Buy
14:31:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	7.7328	11,599,200.00	Member	Buy
14:31:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	7.7328	(11,599,200.00)	Client	Sell
15:57:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7257	386,285.00	Member	Buy
15:57:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7257	(386,285.00)	Client	Sell
16:18:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	7.7328	11,599,200.00	Member	Buy
16:18:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	7.7328	(11,599,200.00)	Client	Sell
16:24:41	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7400	3,870,000.00	Member	Buy
16:24:41	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7400	(3,870,000.00)	Client	Sell
16:25:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.7340	(108,276.00)	Client	Sell
16:25:11	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.7340	108,276.00	Member	Buy
16:26:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7350	(77,350.00)	Client	Sell
16:26:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7350	77,350.00	Member	Buy
16:40:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7400	116,100.00	Client	Buy
16:42:39	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.7400	(580,500.00)	Client	Sell
16:42:39	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	7.7400	1,044,900.00	Member	Buy
16:42:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8750	(78,750.00)	Client	Sell
16:42:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8750	78,750.00	Member	Buy
16:47:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.7300	579,750.00	Member	Buy
16:47:42	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.7300	(579,750.00)	Client	Sell
Total Futures					29		6,779	6,778,500		52,355,936.00		
Total Options												
Total for \$ / R Foreign Exchange Future					29		6,779	6,778,500		52,355,936.00		
9:40:49	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.0700	60,350.00	Client	Buy
9:40:49	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.0700	(60,350.00)	Member	Sell
10:41:38	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	12.3250	(924,375.00)	Member	Sell
10:41:38	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	12.3250	924,375.00	Client	Buy
16:14:27	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.9550	239,100.00	Member	Buy
16:14:27	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.9550	(239,100.00)	Client	Sell
Total Futures					3		100	100,000		1,223,825.00		
Total Options												
Total for £ / R Foreign Exchange Future					3		100	100,000		1,223,825.00		
12:51:19	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.4765	52,382.50	Member	Buy
12:51:19	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.4765	(52,382.50)	Client	Sell
13:27:04	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	41	41,000	10.5020	(430,582.00)	Client	Sell
13:27:04	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	41	41,000	10.5020	430,582.00	Member	Buy

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13:51:31	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5150	525,750.00	Member	Buy
13:51:31	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5150	(525,750.00)	Client	Sell
14:06:53	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.5110	52,555.00	Member	Buy
14:06:53	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.5110	(52,555.00)	Client	Sell
15:29:23	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5085	1,050,850.00	Member	Buy
15:29:23	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5085	(1,050,850.00)	Client	Sell
16:04:39	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5400	1,054,000.00	Member	Buy
16:04:39	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5400	(1,054,000.00)	Client	Sell
16:14:27	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	10.5100	472,950.00	Member	Buy
16:14:27	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	10.5100	(472,950.00)	Client	Sell
16:17:08	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5250	526,250.00	Member	Buy
16:17:08	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5250	(526,250.00)	Client	Sell
16:31:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.5317	52,658.50	Member	Buy
16:31:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.5317	(52,658.50)	Client	Sell
16:44:26	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.5465	158,197.50	Member	Buy
16:44:26	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.5465	(158,197.50)	Client	Sell
16:44:29	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7300	(536,500.00)	Client	Sell
16:44:29	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7300	536,500.00	Member	Buy
Total Futures					11		466	466,000		4,912,675.50		
Total Options												
Total for € / R Foreign Exchange Future					11		466	466,000		4,912,675.50		
10:35:49	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8865	1,377,300.00	Member	Buy
10:35:49	AU\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8865	(1,377,300.00)	Client	Sell
12:29:55	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9980	(209,940.00)	Client	Sell
12:29:55	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9980	209,940.00	Member	Buy
16:44:39	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.0080	(280,320.00)	Client	Sell
16:44:39	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.0080	280,320.00	Member	Buy
Total Futures					3		270	270,000		1,867,560.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		270	270,000		1,867,560.00		
Total Futures					46		7,615	7,614,500		60,359,996.50		
Total Options												
Grand Total for all Instruments					46		7,615	7,614,500		60,359,996.50		