

Currency Futures & Options Matched Trades

Report for 16/03/2010

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
9:37:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.5523	(83,075.30)	Member	Sell
9:37:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.5523	83,075.30	Client	Buy
12:35:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5390	(37,695.00)	Member	Sell
12:35:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5390	37,695.00	Client	Buy
13:37:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.5200	112,800.00	Client	Buy
13:37:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.5200	45,120.00	Client	Buy
13:37:58	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5200	150,400.00	Client	Buy
13:37:58	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	41	41,000	7.5200	(308,320.00)	Client	Sell
13:45:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6565	38,282.50	Client	Buy
13:45:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6565	(38,282.50)	Member	Sell
15:45:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	800	800,000	7.5100	(6,008,000.00)	Member	Sell
15:45:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.5100	563,250.00	Member	Buy
15:45:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.5100	1,877,500.00	Client	Buy
15:45:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.5100	1,126,500.00	Client	Buy
15:45:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.5100	1,877,500.00	Client	Buy
15:45:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.5100	563,250.00	Client	Buy
16:05:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	47	47,000	7.6535	(359,714.50)	Member	Sell
16:05:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	47	47,000	7.6535	359,714.50	Client	Buy
16:31:48	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	270	270,000	7.5205	(2,030,535.00)	Member	Sell
16:31:48	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	270	270,000	7.5205	2,030,535.00	Client	Buy
16:32:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5160	75,160.00	Client	Buy
16:32:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5160	(75,160.00)	Member	Sell
16:32:43	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5150	15,030.00	Client	Buy
16:32:43	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5150	(15,030.00)	Member	Sell
16:51:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5170	150,340.00	Client	Buy
16:51:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5170	(150,340.00)	Member	Sell
16:54:25	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.4950	(1,124,250.00)	Member	Sell
16:54:25	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.5130	(1,126,950.00)	Member	Sell
16:54:25	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.5130	1,126,950.00	Client	Buy
16:57:13	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.5076	90,091.20	Client	Buy
16:57:13	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.5076	(90,091.20)	Member	Sell
16:57:14	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5076	15,015.20	Client	Buy

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16:57:14	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5076	(15,015.20)	Member	Sell
16:59:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5045	(375,225.00)	Member	Sell
16:59:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5045	375,225.00	Client	Buy
Total Futures					18		1,500	1,500,000		11,275,558.70		
Total Options												
Total for \$ / R Foreign Exchange Future					18		1,500	1,500,000		11,275,558.70		
13:16:16	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.3600	(340,800.00)	Client	Sell
13:16:16	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.3600	340,800.00	Member	Buy
Total Futures					1		30	30,000		340,800.00		
Total Options												
Total for £ / R Foreign Exchange Future					1		30	30,000		340,800.00		
13:04:35	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3000	(206,000.00)	Client	Sell
13:04:35	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3000	206,000.00	Member	Buy
14:16:40	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.3030	41,212.00	Member	Buy
14:16:40	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.3030	(41,212.00)	Client	Sell
15:02:47	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.3464	93,117.60	Member	Buy
15:02:47	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.3464	(93,117.60)	Client	Sell
15:02:47	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.3464	(93,117.60)	Member	Sell
15:02:47	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.3464	93,117.60	Client	Buy
15:24:19	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3295	(206,590.00)	Member	Sell
15:24:19	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3295	206,590.00	Client	Buy
Total Futures					5		62	62,000		640,037.20		
Total Options												
Total for € / R Foreign Exchange Future					5		62	62,000		640,037.20		
Total Futures					24		1,592	1,592,000		12,256,395.90		
Total Options												
Grand Total for all Instruments					24		1,592	1,592,000		12,256,395.90		