



Currency Futures & Options Matched Trades

Report for 24/03/2010

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
9:21:35	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4680	(3,734,000.00)	Member	Sell
9:21:35	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4680	3,734,000.00	Member	Buy
9:38:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	48	48,000	7.4775	(358,920.00)	Member	Sell
9:38:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	48	48,000	7.4775	358,920.00	Client	Buy
9:40:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	48	48,000	7.4600	358,080.00	Member	Buy
9:40:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	48	48,000	7.4600	(358,080.00)	Client	Sell
9:44:58	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4800	(224,400.00)	Member	Sell
9:44:58	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4800	224,400.00	Client	Buy
10:08:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4625	(149,250.00)	Member	Sell
10:08:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4625	149,250.00	Client	Buy
10:42:59	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.4650	59,720.00	Member	Buy
10:44:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4790	(44,874.00)	Client	Sell
10:44:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4790	44,874.00	Client	Buy
10:58:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4870	(14,974,000.00)	Member	Sell
10:58:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4870	14,974,000.00	Client	Buy
11:14:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6090	(760,900.00)	Member	Sell
11:14:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6090	760,900.00	Client	Buy
11:16:34	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4630	1,492,600.00	Client	Buy
11:16:34	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4630	(1,492,600.00)	Client	Sell
11:35:25	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4330	743,300.00	Member	Buy
11:35:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4330	743,300.00	Member	Buy
11:35:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4330	(1,486,600.00)	Member	Sell
11:36:07	\$ / R 14/06/2010	Foreign Exchange Future	P	7.40	1	1,000	100	100,000	187.8600	18,786,000.00	Member	Buy
11:36:07	\$ / R 14/06/2010	Foreign Exchange Future	P	7.40	1	1,000	100	100,000	187.8600	(18,786,000.00)	Client	Sell
11:40:14	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4575	(745,750.00)	Member	Sell
11:40:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4575	(745,750.00)	Member	Sell
11:40:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4575	1,491,500.00	Member	Buy
11:42:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4575	(745,750.00)	Member	Sell
11:42:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4605	(746,050.00)	Member	Sell
11:42:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4590	1,491,800.00	Client	Buy
11:50:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4640	(149,280.00)	Member	Sell
11:50:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4640	149,280.00	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
11:52:48	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4440	744,400.00	Member	Buy
11:52:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4440	744,400.00	Member	Buy
11:52:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4440	(1,488,800.00)	Member	Sell
12:31:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4790	(29,916.00)	Client	Sell
12:31:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4790	29,916.00	Client	Buy
12:33:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4825	74,825.00	Client	Buy
13:03:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6200	(30,480.00)	Member	Sell
13:03:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6200	30,480.00	Client	Buy
13:47:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	28	28,000	7.4774	(209,367.20)	Client	Sell
13:47:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4825	74,825.00	Member	Buy
13:47:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4825	(14,965.00)	Client	Sell
13:47:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4825	14,965.00	Member	Buy
13:47:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4845	(149,690.00)	Client	Sell
13:47:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4845	149,690.00	Member	Buy
14:07:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4850	(74,850.00)	Client	Sell
14:07:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4850	74,850.00	Member	Buy
14:28:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4875	(149,750.00)	Client	Sell
14:28:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4875	149,750.00	Member	Buy
14:29:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	48	48,000	7.4775	(358,920.00)	Client	Sell
14:29:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	48	48,000	7.4775	358,920.00	Client	Buy
14:41:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5047	(300,188.00)	Member	Sell
14:41:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5167	(300,668.00)	Member	Sell
14:41:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5167	300,668.00	Client	Buy
15:42:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.4946	37,473,000.00	Member	Buy
15:42:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.4946	(37,473,000.00)	Client	Sell
16:00:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7565	(155,130.00)	Member	Sell
16:00:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7565	155,130.00	Client	Buy
16:17:35	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4800	7,480.00	Client	Buy
16:17:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	149	149,000	7.4720	1,113,328.00	Member	Buy
16:17:36	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.4720	(1,120,800.00)	Client	Sell
Total Futures					30		9,138	9,138,000		68,422,639.60		
Total Options					1		100	100,000		18,786,000.00		
Total for \$ / R Foreign Exchange Future					31		9,238	9,238,000		87,208,639.60		
9:23:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1885	(111,885.00)	Member	Sell
9:23:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1885	111,885.00	Client	Buy
10:23:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.2058	(560,290.00)	Member	Sell
10:23:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.2058	560,290.00	Client	Buy
11:55:58	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.1530	(100,377.00)	Client	Sell
11:55:58	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.1530	100,377.00	Member	Buy
12:28:10	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	88	88,000	11.3800	(1,001,440.00)	Member	Sell
12:28:10	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	88	88,000	11.3800	1,001,440.00	Client	Buy
12:45:24	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.3965	(22,793.00)	Member	Sell
12:45:24	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.3965	22,793.00	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
15:49:11	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.1800	22,360.00	Client	Buy
15:49:11	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.1800	(22,360.00)	Member	Sell
15:49:11	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3625	568,125.00	Client	Buy
15:49:11	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3625	(568,125.00)	Member	Sell
15:49:53	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.1705	(22,341.00)	Member	Sell
15:49:53	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.1705	22,341.00	Client	Buy
15:52:31	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1650	11,165.00	Client	Buy
15:52:31	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1650	(11,165.00)	Member	Sell
16:17:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.1766	(558,830.00)	Member	Sell
16:17:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.1766	558,830.00	Client	Buy
Total Futures					10		264	264,000		2,979,606.00		
Total Options												
Total for £ / R Foreign Exchange Future					10		264	264,000		2,979,606.00		
9:25:37	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0300	100,300.00	Client	Buy
9:25:37	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0300	(100,300.00)	Member	Sell
9:32:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	28	28,000	10.0055	280,154.00	Member	Buy
9:32:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	28	28,000	10.0055	(280,154.00)	Client	Sell
9:55:27	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.0450	251,125.00	Client	Buy
9:55:27	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.0450	251,125.00	Client	Buy
9:55:27	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0450	(502,250.00)	Member	Sell
9:57:46	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.0655	(251,637.50)	Member	Sell
9:57:46	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.0655	251,637.50	Client	Buy
9:57:46	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.0535	(251,337.50)	Member	Sell
11:06:58	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.3406	10,340.60	Client	Buy
11:06:58	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.3406	(10,340.60)	Member	Sell
11:07:21	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	10.0010	110,011.00	Client	Buy
11:07:21	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	10.0010	(110,011.00)	Member	Sell
11:25:39	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.9675	(149,512.50)	Client	Sell
11:25:39	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.9675	149,512.50	Member	Buy
11:26:01	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	9.9665	129,564.50	Member	Buy
11:26:01	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	9.9665	(129,564.50)	Client	Sell
11:28:52	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3300	206,600.00	Client	Buy
11:28:52	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3300	(206,600.00)	Member	Sell
14:06:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9942	1,998,840.00	Member	Buy
14:06:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9942	(1,998,840.00)	Client	Sell
14:07:44	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0000	100,000.00	Member	Buy
14:46:22	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.0000	(70,000.00)	Client	Sell
14:46:22	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.0000	70,000.00	Member	Buy
15:24:55	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0100	20,020.00	Client	Buy
16:18:09	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0170	(20,034.00)	Member	Sell
16:18:09	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0114	100,114.00	Client	Buy
16:54:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	10.0053	(220,116.60)	Client	Sell
16:54:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0100	20,020.00	Client	Buy

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Total Futures					15		417	416,500		4,175,031.15		
Total Options												
Total for € / R Foreign Exchange Future					15		417	416,500		4,175,031.15		
16:11:39	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8565	(342,825.00)	Member	Sell
16:11:39	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8565	342,825.00	Client	Buy
Total Futures					1		50	50,000		342,825.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		50	50,000		342,825.00		
Total Futures					56		9,869	9,868,500		75,920,101.75		
Total Options					1		100	100,000		18,786,000.00		
Grand Total for all Instruments					57		9,969	9,968,500		94,706,101.75		