

# Currency Futures & Options Matched Trades

Report for 26/03/2010

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
9:08:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.5385	113,077.50	Member	Buy
9:08:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.5385	(113,077.50)	Client	Sell
9:08:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.5385	1,884,625.00	Member	Buy
9:08:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.5385	(1,884,625.00)	Client	Sell
9:13:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.5459	15,091,800.00	Member	Buy
9:13:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.5459	(15,091,800.00)	Client	Sell
9:14:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5429	301,716.00	Member	Buy
9:14:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5429	(301,716.00)	Client	Sell
9:27:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	85	85,000	7.5800	644,300.00	Member	Buy
9:27:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	85	85,000	7.5800	(644,300.00)	Client	Sell
9:49:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5455	75,455.00	Member	Buy
9:49:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5455	(75,455.00)	Client	Sell
9:50:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5510	7,551,000.00	Member	Buy
9:50:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5510	(7,551,000.00)	Client	Sell
9:50:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.5710	1,135,650.00	Member	Buy
9:50:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.5710	(1,135,650.00)	Client	Sell
9:52:23	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	16	16,000	7.5390	120,624.00	Client	Buy
9:53:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	18	18,000	7.5390	135,702.00	Client	Buy
9:53:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	126	126,000	7.5315	948,969.00	Member	Buy
9:53:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	160	160,000	7.5330	(1,205,280.00)	Client	Sell
9:53:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5340	22,602.00	Member	Buy
9:53:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5340	(22,602.00)	Client	Sell
10:01:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5340	753,400.00	Member	Buy
10:01:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5340	(753,400.00)	Client	Sell
10:13:58	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5400	(22,620.00)	Client	Sell
10:13:58	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5400	22,620.00	Member	Buy
10:15:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5460	(754,600.00)	Client	Sell
10:15:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5460	754,600.00	Member	Buy
10:15:43	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.5460	(452,760.00)	Client	Sell
10:15:43	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.5460	452,760.00	Member	Buy
10:17:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5500	(755,000.00)	Client	Sell
10:17:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5500	755,000.00	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
10:17:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5505	(75,505.00)	Client	Sell
10:17:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5505	75,505.00	Member	Buy
10:17:10	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.5550	(67,995.00)	Client	Sell
10:17:10	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.5550	67,995.00	Member	Buy
10:17:11	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	7.5550	(1,019,925.00)	Client	Sell
10:17:11	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	7.5550	1,019,925.00	Member	Buy
10:42:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5285	752,850.00	Member	Buy
10:42:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5285	(752,850.00)	Client	Sell
10:42:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5295	(22,588.50)	Client	Sell
10:42:44	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5295	22,588.50	Client	Buy
10:43:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	197	197,000	7.5295	(1,483,311.50)	Client	Sell
10:43:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	197	197,000	7.5295	1,483,311.50	Member	Buy
11:12:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5320	376,600.00	Member	Buy
11:12:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5320	(376,600.00)	Client	Sell
11:18:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5510	(377,550.00)	Member	Sell
11:18:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5510	377,550.00	Client	Buy
12:11:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5357	150,714.00	Member	Buy
12:11:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5357	(150,714.00)	Client	Sell
12:30:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	228	228,000	7.5650	(1,724,820.00)	Member	Sell
12:30:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	228	228,000	7.5650	1,724,820.00	Client	Buy
12:34:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	366	366,000	7.5090	2,748,294.00	Member	Buy
12:34:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	366	366,000	7.5090	(2,748,294.00)	Client	Sell
12:43:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5500	(30,200.00)	Member	Sell
12:43:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5500	30,200.00	Client	Buy
13:15:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	37	37,000	7.5320	278,684.00	Member	Buy
13:15:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	37	37,000	7.5320	(278,684.00)	Client	Sell
13:24:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.5360	3,014,400.00	Member	Buy
13:24:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.5360	(3,014,400.00)	Client	Sell
14:30:59	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5400	(37,700.00)	Client	Sell
14:30:59	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5400	37,700.00	Member	Buy
14:35:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5853	151,706.00	Member	Buy
14:35:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5853	(151,706.00)	Client	Sell
15:43:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	58	58,000	7.5600	(438,480.00)	Client	Sell
15:43:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	58	58,000	7.5600	438,480.00	Member	Buy
15:43:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5600	(22,680.00)	Client	Sell
15:43:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5600	22,680.00	Member	Buy
15:43:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.5620	(128,554.00)	Client	Sell
15:43:42	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.5620	128,554.00	Member	Buy
16:28:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5350	30,140.00	Client	Buy
16:28:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5350	(30,140.00)	Client	Sell
16:28:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	196	196,000	7.5310	1,476,076.00	Member	Buy
16:28:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	196	196,000	7.5310	(1,476,076.00)	Client	Sell
16:57:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5650	(75,650.00)	Member	Sell
16:57:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5650	75,650.00	Client	Buy
16:58:39	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5650	(756,500.00)	Member	Sell
16:58:39	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5650	756,500.00	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
<b>Total Futures</b>					<b>39</b>		<b>6,098</b>	<b>6,098,000</b>		<b>46,004,816.00</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>39</b>		<b>6,098</b>	<b>6,098,000</b>		<b>46,004,816.00</b>		
9:05:04	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.2800	(11,280.00)	Member	Sell
9:06:06	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.2590	22,518.00	Client	Buy
9:06:06	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.2380	(11,238.00)	Member	Sell
9:18:43	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2190	112,190.00	Member	Buy
9:18:43	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2190	(112,190.00)	Client	Sell
9:40:49	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.3800	34,140.00	Client	Buy
9:40:49	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.3800	(34,140.00)	Member	Sell
9:55:02	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3700	568,500.00	Client	Buy
9:55:02	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3700	(568,500.00)	Member	Sell
10:09:25	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1670	55,835.00	Member	Buy
10:09:25	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1670	(55,835.00)	Client	Sell
13:39:51	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.1920	(44,768.00)	Client	Sell
13:39:51	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.1920	44,768.00	Member	Buy
13:41:45	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.1900	(89,520.00)	Client	Sell
13:41:45	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.1900	89,520.00	Member	Buy
16:41:23	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.2190	(44,876.00)	Client	Sell
16:41:23	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.2190	44,876.00	Member	Buy
<b>Total Futures</b>					<b>9</b>		<b>86</b>	<b>86,000</b>		<b>972,347.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>9</b>		<b>86</b>	<b>86,000</b>		<b>972,347.00</b>		
9:05:33	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0900	(50,450.00)	Member	Sell
9:05:33	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0900	50,450.00	Client	Buy
9:19:46	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0715	100,715.00	Member	Buy
9:19:46	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0715	(100,715.00)	Client	Sell
10:09:40	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0645	50,322.50	Member	Buy
10:09:40	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0645	(50,322.50)	Client	Sell
10:11:29	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.0630	(201,260.00)	Client	Sell
10:11:29	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.0630	201,260.00	Member	Buy
10:17:04	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0850	(1,008,500.00)	Client	Sell
10:17:04	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0850	1,008,500.00	Member	Buy
10:17:10	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	10.2480	(614,880.00)	Client	Sell
10:17:10	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	10.2480	614,880.00	Member	Buy
10:49:53	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0995	(50,497.50)	Member	Sell
10:49:53	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0995	50,497.50	Client	Buy
11:11:58	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0720	20,144.00	Member	Buy
11:11:58	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0720	(20,144.00)	Client	Sell
13:36:40	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.0850	60,510.00	Member	Buy
13:36:40	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.0850	(60,510.00)	Client	Sell

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14:33:17	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0850	20,170.00	Client	Buy
14:33:17	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0850	(20,170.00)	Client	Sell
14:44:23	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0900	(20,180.00)	Client	Sell
14:44:23	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0900	20,180.00	Client	Buy
16:52:18	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.2650	(410,600.00)	Client	Sell
16:52:18	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.2650	410,600.00	Member	Buy
<b>Total Futures</b>					<b>12</b>		<b>257</b>	<b>257,000</b>		<b>2,608,229.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>12</b>		<b>257</b>	<b>257,000</b>		<b>2,608,229.00</b>		
14:42:31	CAD/ R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.3490	(220,470.00)	Member	Sell
14:42:31	CAD/ R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.3490	220,470.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>30</b>	<b>30,000</b>		<b>220,470.00</b>		
<b>Total Options</b>												
<b>Total for CAD/ R Foreign Exchange Future</b>					<b>1</b>		<b>30</b>	<b>30,000</b>		<b>220,470.00</b>		
<b>Total Futures</b>					<b>61</b>		<b>6,471</b>	<b>6,471,000</b>		<b>49,805,862.00</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>61</b>		<b>6,471</b>	<b>6,471,000</b>		<b>49,805,862.00</b>		