

# Currency Futures & Options Matched Trades

Report for 30/03/2010

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
9:26:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4890	14,978,000.00	Member	Buy
9:26:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4890	(14,978,000.00)	Client	Sell
12:07:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	31	31,000	7.4718	231,625.80	Member	Buy
12:07:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	31	31,000	7.4718	(231,625.80)	Client	Sell
12:26:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.6000	22,800.00	Client	Buy
12:26:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.6000	(22,800.00)	Member	Sell
12:31:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4750	22,425.00	Client	Buy
12:31:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4750	(22,425.00)	Member	Sell
12:35:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4700	74,700.00	Client	Buy
12:35:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4700	(74,700.00)	Member	Sell
12:37:45	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4600	29,840.00	Client	Buy
12:37:45	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4600	(29,840.00)	Client	Sell
12:38:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4600	(149,200.00)	Client	Sell
12:38:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4600	149,200.00	Client	Buy
12:50:55	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4600	(44,760.00)	Client	Sell
12:50:55	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4600	44,760.00	Member	Buy
13:05:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4835	(224,505.00)	Member	Sell
13:05:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4835	224,505.00	Client	Buy
15:50:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7205	154,410.00	Client	Buy
15:50:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7205	(154,410.00)	Member	Sell
16:07:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4653	7,465,300.00	Member	Buy
16:07:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4653	(7,465,300.00)	Client	Sell
<b>Total Futures</b>					<b>11</b>		<b>3,127</b>	<b>3,127,000</b>		<b>23,397,565.80</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>11</b>		<b>3,127</b>	<b>3,127,000</b>		<b>23,397,565.80</b>		
9:33:09	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	41	41,000	11.2700	(462,070.00)	Client	Sell
9:33:09	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	41	41,000	11.2700	462,070.00	Member	Buy
13:30:54	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.4185	22,837.00	Member	Buy
13:30:54	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.4185	(22,837.00)	Client	Sell

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<b>Total Futures</b>					<b>2</b>		<b>43</b>	<b>43,000</b>		<b>484,907.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>2</b>		<b>43</b>	<b>43,000</b>		<b>484,907.00</b>		
9:57:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.1470	(2,029,400.00)	Member	Sell
9:57:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.1673	(2,033,460.00)	Member	Sell
9:57:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.1673	2,033,460.00	Client	Buy
11:42:31	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1050	101,050.00	Client	Buy
11:42:31	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1050	(101,050.00)	Member	Sell
12:35:17	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0700	20,140.00	Client	Buy
12:35:17	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0700	(20,140.00)	Member	Sell
15:36:38	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0600	20,120.00	Client	Buy
15:36:38	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0600	(20,120.00)	Member	Sell
16:19:55	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0495	50,247.50	Client	Buy
16:19:55	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0495	(50,247.50)	Member	Sell
<b>Total Futures</b>					<b>6</b>		<b>319</b>	<b>319,000</b>		<b>3,239,717.50</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>6</b>		<b>319</b>	<b>319,000</b>		<b>3,239,717.50</b>		
9:04:00	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8205	6,820,500.00	Member	Buy
9:04:00	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8205	(6,820,500.00)	Client	Sell
9:15:00	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8178	6,817,800.00	Member	Buy
9:15:00	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8178	(6,817,800.00)	Client	Sell
15:28:38	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8885	(344,425.00)	Member	Sell
15:28:38	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8885	344,425.00	Client	Buy
<b>Total Futures</b>					<b>3</b>		<b>2,050</b>	<b>2,050,000</b>		<b>13,982,725.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>3</b>		<b>2,050</b>	<b>2,050,000</b>		<b>13,982,725.00</b>		
16:49:50	CAD/ R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3525	(73,525.00)	Member	Sell
16:49:50	CAD/ R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3525	73,525.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>10</b>	<b>10,000</b>		<b>73,525.00</b>		
<b>Total Options</b>												
<b>Total for CAD/ R Foreign Exchange Future</b>					<b>1</b>		<b>10</b>	<b>10,000</b>		<b>73,525.00</b>		
<b>Total Futures</b>					<b>23</b>		<b>5,549</b>	<b>5,549,000</b>		<b>41,178,440.30</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>23</b>		<b>5,549</b>	<b>5,549,000</b>		<b>41,178,440.30</b>		