

Currency Futures & Options Matched Trades

Report for 31/03/2010

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
9:03:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4365	74,365.00	Member	Buy
9:03:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4365	(74,365.00)	Client	Sell
9:11:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,500	4,500,000	7.5675	(34,053,750.00)	Member	Sell
9:11:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,500	4,500,000	7.5675	34,053,750.00	Client	Buy
9:47:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5600	756,000.00	Client	Buy
9:47:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5600	(756,000.00)	Member	Sell
9:51:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4385	74,385.00	Client	Buy
9:51:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4385	(74,385.00)	Member	Sell
10:11:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4355	(74,355.00)	Member	Sell
10:11:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.4352	111,528.00	Client	Buy
10:11:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.4352	(111,528.00)	Member	Sell
10:11:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4351	74,351.00	Client	Buy
10:11:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4351	(74,351.00)	Member	Sell
10:16:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4380	(44,628.00)	Member	Sell
10:16:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4380	44,628.00	Client	Buy
10:21:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4360	(74,360.00)	Member	Sell
10:28:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4330	148,660.00	Client	Buy
10:28:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4300	(74,300.00)	Member	Sell
10:31:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4566	(74,566.00)	Member	Sell
10:31:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4566	74,566.00	Client	Buy
10:37:10	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4290	(74,290.00)	Member	Sell
10:37:10	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4290	74,290.00	Client	Buy
10:42:38	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4200	(742,000.00)	Member	Sell
10:42:38	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4200	742,000.00	Client	Buy
11:28:01	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.4319	96,614.70	Client	Buy
11:28:01	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4200	(22,260.00)	Client	Sell
11:56:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20,500	20,500,000	7.4300	(152,315,000.00)	Member	Sell
11:56:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20,500	20,500,000	7.4300	152,315,000.00	Client	Buy
11:56:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10,000	10,000,000	7.4225	74,225,000.00	Member	Buy
11:56:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10,000	10,000,000	7.4225	(74,225,000.00)	Client	Sell
11:56:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.4300	(22,290,000.00)	Member	Sell
11:56:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.4300	22,290,000.00	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
12:04:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	94	94,000	7.4100	696,540.00	Member	Buy
12:04:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	94	94,000	7.4100	(696,540.00)	Client	Sell
12:28:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6795	(307,180.00)	Member	Sell
12:28:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6795	307,180.00	Client	Buy
12:31:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4350	37,175.00	Client	Buy
12:31:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4300	37,150.00	Client	Buy
12:31:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4325	(74,325.00)	Client	Sell
12:48:02	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8,244	8,244,000	7.4075	61,067,430.00	Member	Buy
12:48:02	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8,244	8,244,000	7.4075	(61,067,430.00)	Client	Sell
13:08:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4301	743,010.00	Client	Buy
13:08:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4301	(1,486,020.00)	Member	Sell
13:47:13	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4390	371,950.00	Client	Buy
13:47:13	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4390	(371,950.00)	Member	Sell
13:50:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.4385	(1,301,737.50)	Member	Sell
13:50:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.4385	1,301,737.50	Client	Buy
13:54:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4375	(148,750.00)	Member	Sell
13:54:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4375	148,750.00	Client	Buy
14:58:20	\$ / R 13/09/2010	Foreign Exchange Future	C	7.60	1	1,000	100	100,000	296.0000	(29,600,000.00)	Member	Sell
14:58:20	\$ / R 13/09/2010	Foreign Exchange Future	C	7.60	1	1,000	100	100,000	296.0000	29,600,000.00	Client	Buy
15:05:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4417	(744,170.00)	Member	Sell
15:05:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4417	744,170.00	Client	Buy
15:13:12	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	17,446	17,446,000	364.7600	6,363,602,960.00	Member	Buy
15:13:12	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	17,446	17,446,000	364.7600	(6,363,602,960.00)	Client	Sell
15:14:06	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	17,446	17,446,000	119.7900	(2,089,856,340.00)	Member	Sell
15:14:06	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	17,446	17,446,000	119.7900	2,089,856,340.00	Client	Buy
15:15:31	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	672	672,000	364.7600	(245,118,720.00)	Member	Sell
15:15:31	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	672	672,000	364.7600	245,118,720.00	Client	Buy
15:16:14	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	672	672,000	119.7900	80,498,880.00	Member	Buy
15:16:14	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	672	672,000	119.7900	(80,498,880.00)	Client	Sell
15:20:12	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	4,970	4,970,000	364.7600	(1,812,857,200.00)	Member	Sell
15:20:12	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	4,970	4,970,000	364.7600	1,812,857,200.00	Client	Buy
15:20:52	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	4,970	4,970,000	119.7900	595,356,300.00	Member	Buy
15:20:52	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	4,970	4,970,000	119.7900	(595,356,300.00)	Client	Sell
15:22:20	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	1,481	1,481,000	364.7600	(540,209,560.00)	Member	Sell
15:22:20	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	1,481	1,481,000	364.7600	540,209,560.00	Client	Buy
15:22:50	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	1,481	1,481,000	119.7900	177,408,990.00	Member	Buy
15:22:50	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	1,481	1,481,000	119.7900	(177,408,990.00)	Client	Sell
15:23:50	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	3,851	3,851,000	364.7600	(1,404,690,760.00)	Member	Sell
15:23:50	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	3,851	3,851,000	364.7600	1,404,690,760.00	Client	Buy
15:24:23	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	3,851	3,851,000	119.7900	461,311,290.00	Member	Buy
15:24:23	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	3,851	3,851,000	119.7900	(461,311,290.00)	Client	Sell
15:25:48	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	6,472	6,472,000	364.7600	(2,360,726,720.00)	Member	Sell
15:25:48	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	6,472	6,472,000	364.7600	2,360,726,720.00	Client	Buy
15:26:33	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	6,472	6,472,000	119.7900	775,280,880.00	Member	Buy
15:26:33	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	6,472	6,472,000	119.7900	(775,280,880.00)	Client	Sell
16:05:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4401	(744,010.00)	Member	Sell

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
16:05:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4401	744,010.00	Client	Buy
16:34:52	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	3,138	3,138,000	364.7600	1,144,616,880.00	Member	Buy
16:34:52	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	3,138	3,138,000	119.7900	(375,901,020.00)	Member	Sell
16:34:52	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	3,138	3,138,000	119.7900	375,901,020.00	Client	Buy
16:34:52	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	3,138	3,138,000	354.7600	1,113,236,880.00	Member	Buy
16:34:52	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	3,138	3,138,000	354.7600	(1,113,236,880.00)	Client	Sell
16:40:21	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	3,138	3,138,000	364.7600	(1,144,616,880.00)	Member	Sell
16:40:21	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	3,138	3,138,000	364.7600	1,144,616,880.00	Client	Buy
16:40:59	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	3,138	3,138,000	119.7900	375,901,020.00	Member	Buy
16:40:59	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	3,138	3,138,000	119.7900	(375,901,020.00)	Client	Sell
16:43:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5400	(754,000.00)	Client	Sell
16:43:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5400	754,000.00	Member	Buy
Total Futures					28		47,387	47,387,000		352,479,745.35		
Total Options					18		84,005	84,005,000		20,518,482,840.00		
Total for \$ / R Foreign Exchange Future					45		131,392	131,392,000		20,870,962,585.35		
9:26:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.1599	203,198.00	Client	Buy
9:26:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.1599	(203,198.00)	Member	Sell
9:40:50	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9895	199,790.00	Member	Buy
9:40:50	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9895	(199,790.00)	Client	Sell
9:56:24	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9900	99,900.00	Client	Buy
9:56:24	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9900	(99,900.00)	Member	Sell
Total Futures					3		50	50,000		502,888.00		
Total Options												
Total for € / R Foreign Exchange Future					3		50	50,000		502,888.00		
11:42:04	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8180	(681,800.00)	Member	Sell
11:42:04	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8180	681,800.00	Client	Buy
12:09:43	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.7535	(13,507,000.00)	Member	Sell
12:09:43	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.7535	13,507,000.00	Client	Buy
13:43:51	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.7700	(20,310.00)	Client	Sell
13:43:51	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.7700	20,310.00	Member	Buy
Total Futures					3		2,103	2,103,000		14,209,110.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		2,103	2,103,000		14,209,110.00		
11:09:05	CAD/ R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3050	(109,575.00)	Member	Sell
11:09:05	CAD/ R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3050	109,575.00	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
					1		15	15,000		109,575.00		
					1		15	15,000		109,575.00		
					35		49,555	49,555,000		367,301,318.35		
					18		84,005	84,005,000		20,518,482,840.00		
					52		133,560	133,560,000		20,885,784,158.35		