

Currency Futures & Options Matched Trades

Report for 16/04/2010

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
9:03:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4405	744,050.00	Member	Buy
9:03:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4405	(744,050.00)	Client	Sell
9:08:45	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4370	37,185.00	Member	Buy
9:08:45	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4370	(37,185.00)	Client	Sell
9:54:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.4365	297,460.00	Client	Buy
9:54:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.4365	(297,460.00)	Member	Sell
10:23:46	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4200	(742,000.00)	Client	Sell
10:23:46	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4200	742,000.00	Member	Buy
10:32:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4215	(37,107.50)	Client	Sell
10:32:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4215	37,107.50	Member	Buy
11:16:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5555	(37,777.50)	Member	Sell
11:16:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5555	37,777.50	Client	Buy
12:32:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4163	741,630.00	Member	Buy
12:32:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4163	(741,630.00)	Client	Sell
12:32:22	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.4325	1,858,125.00	Member	Buy
12:32:22	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.4325	(1,858,125.00)	Client	Sell
13:28:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	523	523,000	7.4560	(3,899,488.00)	Member	Sell
13:28:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	523	523,000	7.4560	3,899,488.00	Client	Buy
14:40:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4480	(89,376.00)	Client	Sell
14:40:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4480	89,376.00	Member	Buy
14:40:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4500	(74,500.00)	Client	Sell
14:40:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4500	74,500.00	Member	Buy
14:40:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4500	(745,000.00)	Client	Sell
14:40:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4500	745,000.00	Member	Buy
14:40:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4500	(22,350.00)	Client	Sell
14:40:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4500	22,350.00	Member	Buy
14:40:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.5600	(189,000.00)	Client	Sell
14:40:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.5600	189,000.00	Member	Buy
14:52:24	\$ / R 14/06/2010	Foreign Exchange Future	C	7.55	1	1,000	100	100,000	126.0000	12,600,000.00	Member	Buy
14:52:24	\$ / R 14/06/2010	Foreign Exchange Future	C	7.55	1	1,000	100	100,000	126.0000	(12,600,000.00)	Client	Sell
15:02:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4700	(373,500.00)	Client	Sell
15:02:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4700	373,500.00	Client	Buy

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15:02:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4700	(7,470.00)	Client	Sell
15:02:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4700	7,470.00	Client	Buy
15:02:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4700	(149,400.00)	Client	Sell
15:02:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4700	149,400.00	Client	Buy
15:02:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.4700	(67,230.00)	Client	Sell
15:02:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.4700	67,230.00	Client	Buy
15:07:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4700	(7,470.00)	Client	Sell
15:10:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.4735	(261,572.50)	Member	Sell
15:10:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.4735	261,572.50	Client	Buy
15:15:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6805	38,402.50	Member	Buy
15:15:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6805	(38,402.50)	Client	Sell
15:20:39	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	49	49,000	7.4700	(366,030.00)	Member	Sell
15:33:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4540	7,454.00	Member	Buy
15:33:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4540	(7,454.00)	Client	Sell
15:38:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4540	149,080.00	Member	Buy
15:38:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4540	(149,080.00)	Client	Sell
16:36:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.4500	(37,250,000.00)	Member	Sell
16:36:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.4500	37,250,000.00	Client	Buy
16:38:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.4420	(111,630.00)	Client	Sell
16:38:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.4420	111,630.00	Member	Buy
16:43:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.4463	(29,785,200.00)	Member	Sell
16:43:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.4463	29,785,200.00	Client	Buy
16:46:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7,500	7,500,000	7.4728	(56,046,000.00)	Member	Sell
16:46:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7,500	7,500,000	7.4728	56,046,000.00	Client	Buy
16:55:39	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4760	(373,800.00)	Member	Sell
16:55:39	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4730	747,300.00	Client	Buy
Total Futures					28		18,034	18,034,000		134,509,288.00		
Total Options					1		100	100,000		12,600,000.00		
Total for \$ / R Foreign Exchange Future					29		18,134	18,134,000		147,109,288.00		
9:03:40	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5919	(289,797.50)	Member	Sell
9:03:40	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5919	289,797.50	Client	Buy
9:27:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.4418	2,288,360.00	Member	Buy
9:27:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.4418	(2,288,360.00)	Client	Sell
9:57:28	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.6200	34,860.00	Client	Buy
9:57:28	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.6200	(34,860.00)	Member	Sell
13:19:51	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.6610	(583,050.00)	Client	Sell
13:19:51	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.6610	583,050.00	Member	Buy
15:30:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.5295	(576,475.00)	Member	Sell
15:30:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.5295	576,475.00	Client	Buy
15:38:45	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	292	292,000	11.5150	(3,362,380.00)	Member	Sell
15:38:45	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	292	292,000	11.5150	3,362,380.00	Client	Buy
15:39:09	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	230	230,000	11.5150	(2,648,450.00)	Member	Sell
15:39:09	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	230	230,000	11.5150	2,648,450.00	Client	Buy

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15:39:29	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	270	270,000	11.5150	(3,109,050.00)	Member	Sell
15:39:29	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	270	270,000	11.5150	3,109,050.00	Client	Buy
15:39:51	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	85	85,000	11.5150	(978,775.00)	Member	Sell
15:39:51	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	85	85,000	11.5150	978,775.00	Client	Buy
Total Futures					9		1,205	1,205,000		13,871,197.50		
Total Options												
Total for £ / R Foreign Exchange Future					9		1,205	1,205,000		13,871,197.50		
9:54:24	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.0680	(201,360.00)	Member	Sell
9:54:24	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.0680	201,360.00	Client	Buy
12:32:05	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.0695	30,208.50	Member	Buy
12:32:05	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.0695	(30,208.50)	Client	Sell
12:37:17	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0850	(20,170.00)	Member	Sell
12:37:17	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0850	20,170.00	Client	Buy
13:57:24	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.0800	40,320.00	Client	Buy
13:57:24	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.0800	(40,320.00)	Member	Sell
14:49:38	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0850	(50,425.00)	Client	Sell
14:49:38	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0850	50,425.00	Member	Buy
Total Futures					5		34	34,000		342,483.50		
Total Options												
Total for € / R Foreign Exchange Future					5		34	34,000		342,483.50		
13:01:24	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8900	(689,000.00)	Client	Sell
13:01:24	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8900	689,000.00	Member	Buy
15:40:29	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	140	140,000	6.8900	964,600.00	Member	Buy
15:40:29	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	140	140,000	6.8900	(964,600.00)	Client	Sell
15:40:45	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	480	480,000	6.8900	3,307,200.00	Member	Buy
15:40:45	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	480	480,000	6.8900	(3,307,200.00)	Client	Sell
15:41:03	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	380	380,000	6.8900	2,618,200.00	Member	Buy
15:41:03	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	380	380,000	6.8900	(2,618,200.00)	Client	Sell
15:41:17	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	450	450,000	6.8900	3,100,500.00	Member	Buy
15:41:17	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	450	450,000	6.8900	(3,100,500.00)	Client	Sell
16:56:36	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9695	348,475.00	Client	Buy
16:56:36	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9695	(348,475.00)	Member	Sell
Total Futures					6		1,600	1,600,000		11,027,975.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					6		1,600	1,600,000		11,027,975.00		

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
Total Futures					48		20,873	20,873,000		159,750,944.00		
Total Options					1		100	100,000		12,600,000.00		
Grand Total for all Instruments					49		20,973	20,973,000		172,350,944.00		