

# Currency Futures & Options Matched Trades

Report for 26/04/2010

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
9:28:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4377	(37,188.50)	Member	Sell
9:28:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4377	37,188.50	Client	Buy
9:52:10	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4882	(374,410.00)	Member	Sell
9:52:10	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4882	374,410.00	Client	Buy
10:00:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.4281	594,248.00	Member	Buy
10:00:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.4281	(594,248.00)	Client	Sell
10:55:22	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4400	372,000.00	Client	Buy
10:55:22	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4400	(372,000.00)	Member	Sell
11:03:17	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4235	222,705.00	Member	Buy
11:03:17	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4235	(222,705.00)	Client	Sell
11:31:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4445	744,450.00	Client	Buy
11:31:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4445	(1,488,900.00)	Member	Sell
11:39:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4448	(74,448.00)	Member	Sell
11:39:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4448	74,448.00	Client	Buy
12:17:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.4410	(282,758.00)	Member	Sell
12:17:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.4410	282,758.00	Client	Buy
12:24:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4400	(372,000.00)	Member	Sell
12:24:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4400	372,000.00	Client	Buy
13:17:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4300	222,900.00	Member	Buy
13:17:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4300	(222,900.00)	Client	Sell
13:33:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.4270	519,890.00	Client	Buy
13:33:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.4270	(519,890.00)	Member	Sell
13:33:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4265	89,118.00	Client	Buy
13:33:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4265	(89,118.00)	Member	Sell
13:43:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4290	(742,900.00)	Member	Sell
13:43:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4290	742,900.00	Client	Buy
13:43:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.4215	51,950.50	Client	Buy
13:43:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.4215	(51,950.50)	Member	Sell
13:43:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4215	89,058.00	Client	Buy
13:43:52	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4215	(89,058.00)	Member	Sell
13:45:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4200	29,680.00	Client	Buy
13:45:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4200	(29,680.00)	Member	Sell

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13:45:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4200	371,000.00	Client	Buy
13:45:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4200	(371,000.00)	Member	Sell
13:48:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4100	7,410.00	Client	Buy
13:48:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4100	(7,410.00)	Client	Sell
13:57:40	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10,717	10,717,000	7.5650	(81,074,105.00)	Member	Sell
13:57:40	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10,717	10,717,000	7.5650	81,074,105.00	Client	Buy
14:32:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4185	(370,925.00)	Member	Sell
14:32:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4185	370,925.00	Client	Buy
14:36:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4200	(371,000.00)	Member	Sell
14:36:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4200	371,000.00	Client	Buy
14:36:25	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.4100	214,890.00	Client	Buy
14:36:25	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.4100	(214,890.00)	Member	Sell
14:50:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5220	(75,220.00)	Member	Sell
14:50:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5220	75,220.00	Client	Buy
15:06:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.6385	(190,962.50)	Member	Sell
15:06:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.6385	190,962.50	Client	Buy
15:25:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.4100	(111,150.00)	Member	Sell
15:25:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.4100	111,150.00	Client	Buy
15:53:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	18,500	18,500,000	7.4010	(136,918,500.00)	Member	Sell
15:53:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	18,500	18,500,000	7.4010	136,918,500.00	Client	Buy
15:59:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4220	(3,711,000.00)	Member	Sell
15:59:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4220	3,711,000.00	Client	Buy
16:25:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4275	(742,750.00)	Member	Sell
16:25:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4275	742,750.00	Client	Buy
16:35:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4545	(745,450.00)	Member	Sell
16:35:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4545	745,450.00	Client	Buy
16:44:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4495	(7,449.50)	Member	Sell
16:44:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4495	7,449.50	Client	Buy
<b>Total Futures</b>					<b>30</b>		<b>30,846</b>	<b>30,846,000</b>		<b>230,103,741.00</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>30</b>		<b>30,846</b>	<b>30,846,000</b>		<b>230,103,741.00</b>		
9:09:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5028	2,875,700.00	Member	Buy
9:09:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5028	(2,875,700.00)	Client	Sell
9:23:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.4772	2,869,300.00	Member	Buy
9:23:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.4772	(2,869,300.00)	Client	Sell
12:21:29	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	51	51,000	11.4800	585,480.00	Client	Buy
12:21:29	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	51	51,000	11.4800	(585,480.00)	Member	Sell
14:35:29	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.4640	11,464.00	Client	Buy
14:35:29	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.4640	(11,464.00)	Member	Sell
14:58:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.4283	2,857,075.00	Member	Buy
14:58:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.4283	(2,857,075.00)	Client	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
<b>Total Futures</b>					<b>5</b>		<b>802</b>	<b>802,000</b>		<b>9,199,019.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>5</b>		<b>802</b>	<b>802,000</b>		<b>9,199,019.00</b>		
11:12:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.9170	(297,510.00)	Member	Sell
11:12:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.9170	297,510.00	Client	Buy
11:27:38	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9000	198,000.00	Client	Buy
11:27:38	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9000	(198,000.00)	Member	Sell
11:45:05	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9090	(99,090.00)	Member	Sell
11:45:05	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9090	99,090.00	Client	Buy
11:54:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9041	(99,041.00)	Member	Sell
11:54:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9041	99,041.00	Client	Buy
12:25:36	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9090	(9,909.00)	Member	Sell
12:25:36	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9090	9,909.00	Client	Buy
13:30:30	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9000	495,000.00	Client	Buy
13:30:30	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9000	(495,000.00)	Member	Sell
14:32:02	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.8900	9,890.00	Client	Buy
14:32:02	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.8900	(9,890.00)	Member	Sell
14:50:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0455	(100,455.00)	Member	Sell
14:50:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0455	100,455.00	Client	Buy
15:10:46	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.8800	(9,880.00)	Member	Sell
15:10:46	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.8800	9,880.00	Client	Buy
15:26:26	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.8760	(148,140.00)	Member	Sell
15:26:26	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.8760	148,140.00	Client	Buy
<b>Total Futures</b>					<b>10</b>		<b>148</b>	<b>148,000</b>		<b>1,466,915.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>10</b>		<b>148</b>	<b>148,000</b>		<b>1,466,915.00</b>		
<b>Total Futures</b>					<b>45</b>		<b>31,796</b>	<b>31,796,000</b>		<b>240,769,675.00</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>45</b>		<b>31,796</b>	<b>31,796,000</b>		<b>240,769,675.00</b>		