

Currency Futures & Options Matched Trades

Report for 23/03/2010

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
9:17:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.4817	(187,042.50)	Member	Sell
9:17:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.4817	187,042.50	Client	Buy
9:22:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4691	149,382.00	Member	Buy
9:22:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4691	(149,382.00)	Client	Sell
9:23:58	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6185	(152,370.00)	Member	Sell
9:23:58	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6185	152,370.00	Client	Buy
9:24:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4917	(224,751.00)	Member	Sell
9:24:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4917	224,751.00	Client	Buy
9:42:58	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4885	7,488.50	Client	Buy
9:42:58	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4885	(7,488.50)	Member	Sell
10:10:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4950	(7,495,000.00)	Member	Sell
10:10:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4950	7,495,000.00	Client	Buy
10:29:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4940	(14,988,000.00)	Member	Sell
10:29:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4940	14,988,000.00	Client	Buy
10:36:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4855	(37,427.50)	Member	Sell
10:36:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4855	37,427.50	Client	Buy
10:36:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4800	37,400.00	Client	Buy
10:36:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4800	(37,400.00)	Member	Sell
10:36:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4775	(37,387.50)	Member	Sell
10:38:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4610	37,305.00	Client	Buy
10:38:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4610	(37,305.00)	Client	Sell
11:08:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4425	44,655.00	Member	Buy
11:08:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4425	(44,655.00)	Client	Sell
11:25:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4325	7,432.50	Member	Buy
11:25:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4325	(7,432.50)	Client	Sell
11:43:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4565	(223,695.00)	Member	Sell
11:43:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.4565	223,695.00	Client	Buy
12:33:20	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4645	14,929.00	Client	Buy
12:33:20	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4645	(14,929.00)	Member	Sell
12:35:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4520	14,904.00	Client	Buy
12:35:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4520	(14,904.00)	Client	Sell
12:35:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.4500	283,100.00	Client	Buy

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12:35:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.4500	(283,100.00)	Client	Sell
13:01:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4365	3,718,250.00	Member	Buy
13:01:08	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4365	(3,718,250.00)	Client	Sell
13:33:07	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4570	29,828.00	Client	Buy
13:33:07	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4570	(29,828.00)	Client	Sell
13:45:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4715	74,715.00	Client	Buy
13:45:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4715	(74,715.00)	Member	Sell
14:20:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.4581	1,118,715.00	Member	Buy
14:20:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.4581	(1,118,715.00)	Client	Sell
15:10:01	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.4570	96,941.00	Client	Buy
15:10:01	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.4570	(96,941.00)	Member	Sell
15:17:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4610	(29,844.00)	Member	Sell
15:17:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4610	29,844.00	Client	Buy
15:30:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	165	165,000	7.4665	(1,231,972.50)	Member	Sell
15:30:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	165	165,000	7.4665	1,231,972.50	Client	Buy
15:47:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.4706	(186,765.00)	Member	Sell
15:47:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.4706	186,765.00	Client	Buy
15:56:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.4241	(59,392.80)	Member	Sell
15:56:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.4241	59,392.80	Client	Buy
16:11:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4600	22,380.00	Client	Buy
16:11:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4600	(22,380.00)	Member	Sell
16:11:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4550	7,455.00	Client	Buy
16:11:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4550	(7,455.00)	Member	Sell
16:11:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4500	89,400.00	Client	Buy
16:11:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4500	(89,400.00)	Member	Sell
16:41:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5615	30,246.00	Client	Buy
16:52:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5535	37,767.50	Member	Buy
16:52:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.5570	(68,013.00)	Member	Sell
16:57:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.6150	68,535.00	Member	Buy
16:57:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.6150	(68,535.00)	Client	Sell
Total Futures					31		4,106	4,105,500		30,725,782.30		
Total Options												
Total for \$ / R Foreign Exchange Future					31		4,106	4,105,500		30,725,782.30		
10:31:58	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2380	(56,190.00)	Member	Sell
10:31:58	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2380	56,190.00	Client	Buy
10:31:58	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2330	(56,165.00)	Member	Sell
11:00:06	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.4000	114,000.00	Client	Buy
11:00:06	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.4000	(114,000.00)	Member	Sell
11:20:16	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.2000	224,000.00	Client	Buy
11:20:16	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.2000	(224,000.00)	Member	Sell
12:03:27	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3600	113,600.00	Client	Buy
12:03:27	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3600	(113,600.00)	Member	Sell
12:09:58	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3510	113,510.00	Client	Buy

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12:09:58	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3510	(113,510.00)	Member	Sell
12:17:36	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	61	61,000	11.1550	(680,455.00)	Client	Sell
12:17:36	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	61	61,000	11.1550	680,455.00	Member	Buy
15:21:33	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.1635	100,471.50	Member	Buy
15:21:33	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.1635	(100,471.50)	Client	Sell
15:29:51	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1790	55,895.00	Member	Buy
15:29:51	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1790	(55,895.00)	Client	Sell
Total Futures					9		133	132,500		1,486,204.00		
Total Options												
Total for £ / R Foreign Exchange Future					9		133	132,500		1,486,204.00		
9:18:28	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.1200	(202,400.00)	Member	Sell
9:18:28	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.1200	202,400.00	Client	Buy
9:49:34	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2800	102,800.00	Client	Buy
9:49:34	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2800	(102,800.00)	Member	Sell
11:04:52	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0710	50,355.00	Client	Buy
11:04:52	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0710	(50,355.00)	Client	Sell
11:10:19	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2500	102,500.00	Client	Buy
11:10:19	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2500	(102,500.00)	Member	Sell
12:14:32	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.0660	10,066,000.00	Member	Buy
12:14:32	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.0660	(10,066,000.00)	Client	Sell
12:37:39	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.0700	(201,400.00)	Client	Sell
12:37:39	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.0700	201,400.00	Member	Buy
13:41:27	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.0660	2,013,200.00	Member	Buy
13:41:27	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.0660	(2,013,200.00)	Client	Sell
14:59:37	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.2560	(307,680.00)	Member	Sell
14:59:37	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.2560	307,680.00	Client	Buy
15:11:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	10.2611	(20,522,200.00)	Member	Sell
15:11:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	10.2611	20,522,200.00	Client	Buy
Total Futures					9		3,295	3,295,000		33,568,535.00		
Total Options												
Total for € / R Foreign Exchange Future					9		3,295	3,295,000		33,568,535.00		
12:14:32	CAD/ R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,370	1,370,000	7.3075	10,011,275.00	Member	Buy
12:14:32	CAD/ R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,370	1,370,000	7.3075	(10,011,275.00)	Client	Sell
Total Futures					1		1,370	1,370,000		10,011,275.00		
Total Options												
Total for CAD/ R Foreign Exchange Future					1		1,370	1,370,000		10,011,275.00		

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					50		8,903	8,903,000		75,791,796.30		
Total Options												
Grand Total for all Instruments					50		8,903	8,903,000		75,791,796.30		