

Currency Futures & Options Matched Trades

Report for 19/03/2010

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
9:03:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4500	74,500.00	Client	Buy
9:03:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4500	(74,500.00)	Member	Sell
9:28:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6870	(76,870.00)	Member	Sell
9:28:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6870	76,870.00	Client	Buy
9:36:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4275	(74,275.00)	Member	Sell
9:36:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4275	74,275.00	Client	Buy
9:37:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5530	(75,530.00)	Member	Sell
9:37:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5530	75,530.00	Client	Buy
9:44:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5540	(755,400.00)	Member	Sell
9:44:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5540	755,400.00	Client	Buy
9:46:13	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.4265	334,192.50	Client	Buy
9:46:13	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.4265	(334,192.50)	Member	Sell
9:55:47	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4300	(22,290.00)	Client	Sell
9:55:48	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4345	(14,869.00)	Member	Sell
9:55:48	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4318	37,159.00	Client	Buy
10:02:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4250	29,700.00	Client	Buy
10:02:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4250	(29,700.00)	Member	Sell
10:02:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.4200	126,140.00	Client	Buy
10:02:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.4200	(126,140.00)	Member	Sell
10:19:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5500	75,500.00	Client	Buy
10:19:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5500	(75,500.00)	Client	Sell
10:24:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.5595	(90,714.00)	Member	Sell
10:24:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.5595	90,714.00	Client	Buy
10:42:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	26	26,000	7.4300	(193,180.00)	Client	Sell
10:42:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	26	26,000	7.4300	193,180.00	Member	Buy
10:47:01	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4515	(74,515.00)	Member	Sell
10:47:01	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4515	74,515.00	Client	Buy
10:58:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.4615	(22,384,500.00)	Member	Sell
10:58:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.4615	22,384,500.00	Client	Buy
11:03:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4540	(37,270.00)	Member	Sell
11:03:24	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4540	37,270.00	Client	Buy
12:07:07	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	533	533,000	7.4625	(3,977,512.50)	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
12:07:07	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	533	533,000	7.4625	3,977,512.50	Client	Buy
12:25:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4450	37,225.00	Client	Buy
12:25:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4450	(37,225.00)	Client	Sell
12:57:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4350	74,350.00	Client	Buy
12:57:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4350	(74,350.00)	Client	Sell
13:00:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4476	(148,952.00)	Member	Sell
13:00:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4476	148,952.00	Client	Buy
13:04:59	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4535	(372,675.00)	Member	Sell
13:04:59	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4535	372,675.00	Client	Buy
14:16:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4480	(44,688.00)	Member	Sell
14:16:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4480	44,688.00	Client	Buy
14:18:49	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4350	22,305.00	Client	Buy
14:18:49	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4350	(22,305.00)	Client	Sell
15:00:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	61	61,000	7.4350	453,535.00	Client	Buy
15:00:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	61	61,000	7.4350	(453,535.00)	Member	Sell
15:03:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5575	(302,300.00)	Member	Sell
15:03:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5575	302,300.00	Client	Buy
15:11:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	993	993,000	7.4580	(7,405,794.00)	Member	Sell
15:11:12	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	993	993,000	7.4580	7,405,794.00	Client	Buy
15:53:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4211	1,484,220.00	Member	Buy
15:53:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4211	(1,484,220.00)	Client	Sell
16:20:10	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.4700	(22,410,000.00)	Member	Sell
16:20:10	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.4700	22,410,000.00	Client	Buy
16:24:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5900	(227,700.00)	Client	Sell
16:24:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5900	227,700.00	Client	Buy
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	12,554	12,554,000	364.7600	(4,579,197,040.00)	Member	Sell
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	12,554	12,554,000	119.7900	1,503,843,660.00	Member	Buy
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	654	654,000	369.7600	(241,823,040.00)	Member	Sell
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	654	654,000	369.7600	241,823,040.00	Client	Buy
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	3,138	3,138,000	369.7600	(1,160,306,880.00)	Member	Sell
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	3,138	3,138,000	369.7600	1,160,306,880.00	Client	Buy
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	8,762	8,762,000	369.7600	(3,239,837,120.00)	Member	Sell
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	8,762	8,762,000	369.7600	3,239,837,120.00	Client	Buy
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	654	654,000	114.7900	75,072,660.00	Member	Buy
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	654	654,000	114.7900	(75,072,660.00)	Client	Sell
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	3,138	3,138,000	114.7900	360,211,020.00	Member	Buy
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	3,138	3,138,000	114.7900	(360,211,020.00)	Client	Sell
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	8,762	8,762,000	114.7900	1,005,789,980.00	Member	Buy
16:36:22	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	8,762	8,762,000	114.7900	(1,005,789,980.00)	Client	Sell
16:40:39	\$ / 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	Sell
16:40:39	\$ / 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	Buy
16:41:19	\$ / 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	Buy
16:41:19	\$ / 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	Sell
16:53:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5820	15,164.00	Client	Buy
16:53:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	68	68,000	7.5715	514,862.00	Member	Buy
16:53:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.5718	(530,026.00)	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
Total Futures					30		8,295	8,295,000		61,930,728.00		
Total Options					9		72,554	72,554,000		17,578,020,350.00		
Total for \$ / R Foreign Exchange Future					39		80,849	80,849,000		17,639,951,078.00		
12:28:59	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.4225	68,535.00	Member	Buy
12:28:59	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.4225	(68,535.00)	Client	Sell
12:58:49	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2550	56,275.00	Client	Buy
12:58:49	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2550	(56,275.00)	Member	Sell
14:58:52	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.2500	33,750.00	Client	Buy
14:58:52	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.2500	(33,750.00)	Member	Sell
15:18:46	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.6155	81,308.50	Client	Buy
15:18:46	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.6155	(81,308.50)	Member	Sell
16:55:22	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.4260	57,130.00	Client	Buy
16:55:22	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.4260	(57,130.00)	Member	Sell
Total Futures					5		26	26,000		296,998.50		
Total Options												
Total for £ / R Foreign Exchange Future					5		26	26,000		296,998.50		
9:07:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1006	(101,006.00)	Member	Sell
9:07:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1006	101,006.00	Client	Buy
9:23:13	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	10.0905	(121,086.00)	Client	Sell
9:23:13	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	10.0905	121,086.00	Member	Buy
9:33:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4135	104,135.00	Member	Buy
9:33:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4135	(104,135.00)	Client	Sell
9:42:28	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.1000	60,600.00	Client	Buy
9:42:28	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.1000	(60,600.00)	Client	Sell
9:42:28	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.0880	70,616.00	Member	Buy
9:42:28	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.0880	(70,616.00)	Client	Sell
9:43:35	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	10.2490	133,237.00	Member	Buy
9:43:35	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	10.2490	(133,237.00)	Client	Sell
9:57:32	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1200	101,200.00	Client	Buy
11:53:42	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0815	5,040,750.00	Member	Buy
11:55:34	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.2750	513,750.00	Client	Buy
11:55:34	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.2750	(513,750.00)	Member	Sell
12:00:35	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	600	600,000	10.0818	(6,049,080.00)	Client	Sell
12:00:35	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	10.0800	907,200.00	Member	Buy
12:43:49	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	10.0725	705,075.00	Member	Buy
12:43:49	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	10.0725	(705,075.00)	Client	Sell
13:47:16	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0715	50,357.50	Member	Buy
13:47:16	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0715	(50,357.50)	Client	Sell
15:04:19	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	10.0700	140,980.00	Client	Buy
15:04:19	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	10.0700	(140,980.00)	Member	Sell
15:15:52	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.0000	10,000,000.00	Client	Buy

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15:15:52	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.0000	(10,000,000.00)	Client	Sell
15:15:52	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.1600	(11,160,000.00)	Client	Sell
15:15:52	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.1600	11,160,000.00	Client	Buy
15:31:20	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0730	(20,146.00)	Member	Sell
15:31:20	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0730	20,146.00	Client	Buy
Total Futures					15		2,799	2,799,000		29,230,103.50		
Total Options												
Total for € / R Foreign Exchange Future					15		2,799	2,799,000		29,230,103.50		
Total Futures					50		11,120	11,120,000		91,457,830.00		
Total Options					9		72,554	72,554,000		17,578,020,350.00		
Grand Total for all Instruments					59		83,674	83,674,000		17,669,478,180.00		