

Currency Futures & Options Matched Trades

Report for 29/03/2010

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
9:35:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4830	149,660.00	Member	Buy
9:35:37	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4830	(149,660.00)	Client	Sell
10:00:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.4985	(22,495,500.00)	Member	Sell
10:00:09	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.4985	22,495,500.00	Client	Buy
10:06:11	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4705	29,882.00	Member	Buy
10:06:11	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4705	(29,882.00)	Client	Sell
10:12:34	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5489	754,890.00	Client	Buy
10:12:34	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5489	(754,890.00)	Client	Sell
10:59:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.5000	(262,500.00)	Client	Sell
10:59:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.5000	262,500.00	Member	Buy
10:59:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5000	(7,500.00)	Client	Sell
10:59:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5000	7,500.00	Member	Buy
11:50:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5000	(15,000.00)	Client	Sell
11:50:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5050	(225,150.00)	Client	Sell
11:50:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	32	32,000	7.5047	240,150.40	Client	Buy
12:12:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,535	1,535,000	7.4790	11,480,265.00	Member	Buy
12:12:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.4790	(2,243,700.00)	Client	Sell
12:12:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	353	353,000	7.4790	(2,640,087.00)	Client	Sell
12:12:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	882	882,000	7.4790	(6,596,478.00)	Client	Sell
12:13:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	131	131,000	7.4790	979,749.00	Member	Buy
12:13:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	131	131,000	7.4790	(979,749.00)	Client	Sell
12:25:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.4836	22,450,800.00	Member	Buy
12:25:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.4836	(22,450,800.00)	Client	Sell
12:37:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6104	761,040.00	Member	Buy
12:37:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6104	(761,040.00)	Client	Sell
14:01:02	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4990	1,499,800.00	Member	Buy
14:01:02	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4990	(1,499,800.00)	Client	Sell
14:05:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.4975	(2,999,000.00)	Client	Sell
14:05:31	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.4975	2,999,000.00	Member	Buy
14:44:47	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5145	(7,514.50)	Member	Sell
14:44:47	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5145	7,514.50	Client	Buy
14:45:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5145	(7,514.50)	Member	Sell

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14:45:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5145	7,514.50	Client	Buy
15:34:45	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5150	(22,545.00)	Client	Sell
15:34:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.5160	(52,612.00)	Member	Sell
15:34:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5157	75,157.00	Client	Buy
15:57:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5538	151,076.00	Member	Buy
15:57:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5538	(151,076.00)	Client	Sell
16:24:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5150	22,545.00	Client	Buy
16:24:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5150	(22,545.00)	Member	Sell
16:43:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.4989	599,912.00	Member	Buy
16:43:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.4989	(599,912.00)	Client	Sell
Total Futures					21		8,673	8,673,000		64,974,455.20		
Total Options												
Total for \$ / R Foreign Exchange Future					21		8,673	8,673,000		64,974,455.20		
10:19:55	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2300	(56,150.00)	Member	Sell
10:19:55	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2350	(56,175.00)	Member	Sell
10:19:55	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2350	56,175.00	Client	Buy
11:54:31	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.2320	44,928.00	Client	Buy
11:54:31	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.2320	(44,928.00)	Member	Sell
15:25:21	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2355	5,617,750.00	Member	Buy
15:25:21	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2355	(5,617,750.00)	Member	Sell
15:28:04	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2375	5,618,750.00	Member	Buy
15:28:04	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2375	(5,618,750.00)	Member	Sell
15:31:21	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2335	(5,616,750.00)	Member	Sell
15:31:21	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2335	5,616,750.00	Member	Buy
15:37:48	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2355	5,617,750.00	Member	Buy
15:37:48	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2355	(5,617,750.00)	Member	Sell
15:37:48	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2375	5,618,750.00	Member	Buy
15:37:48	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2375	(5,618,750.00)	Member	Sell
15:37:48	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2335	5,616,750.00	Member	Buy
15:37:48	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2335	(5,616,750.00)	Member	Sell
Total Futures					9		3,012	3,011,500		33,835,678.00		
Total Options												
Total for £ / R Foreign Exchange Future					9		3,012	3,011,500		33,835,678.00		
10:49:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0867	100,867.00	Member	Buy
10:49:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0867	(100,867.00)	Client	Sell
15:11:11	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0980	100,980.00	Member	Buy
15:11:11	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0980	(100,980.00)	Client	Sell

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					2		20	20,000		201,847.00		
					2		20	20,000		201,847.00		
					32		11,705	11,704,500		99,011,980.20		
					32		11,705	11,704,500		99,011,980.20		