

Currency Futures & Options Matched Trades

Report for 29/04/2010

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
9:10:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6970	15,394.00	Member	Buy
9:10:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6970	(15,394.00)	Client	Sell
9:44:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4775	37,387.50	Client	Buy
9:44:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4775	(37,387.50)	Member	Sell
9:49:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6614	766,140.00	Member	Buy
9:49:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6614	(766,140.00)	Client	Sell
9:51:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.5400	(1,885,000.00)	Client	Sell
9:51:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.5400	1,885,000.00	Member	Buy
10:07:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4594	(74,594.00)	Member	Sell
10:07:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4594	74,594.00	Client	Buy
10:12:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4555	7,455,500.00	Client	Buy
10:12:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4555	(7,455,500.00)	Member	Sell
10:18:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4500	(7,450.00)	Member	Sell
10:18:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4500	7,450.00	Client	Buy
10:22:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5652	756,520.00	Client	Buy
10:22:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5652	(756,520.00)	Member	Sell
10:22:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4400	(7,440.00)	Member	Sell
10:22:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4400	7,440.00	Client	Buy
10:22:47	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4360	(743,600.00)	Member	Sell
10:22:47	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4360	743,600.00	Client	Buy
10:26:57	\$ / R 13/09/2010	Foreign Exchange Future	C	7.90	1	1,000	2,671	2,671,000	235.8800	630,035,480.00	Client	Buy
10:26:57	\$ / R 13/09/2010	Foreign Exchange Future	C	7.90	1	1,000	2,671	2,671,000	235.8800	(630,035,480.00)	Member	Sell
10:56:46	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4410	37,205.00	Client	Buy
10:56:46	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4410	(37,205.00)	Member	Sell
11:31:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5765	(757,650.00)	Client	Sell
11:31:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4230	742,300.00	Client	Buy
11:31:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5765	757,650.00	Member	Buy
11:31:06	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4230	(742,300.00)	Member	Sell
11:57:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4410	(74,410.00)	Member	Sell
11:57:54	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4410	74,410.00	Client	Buy
12:46:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4602	3,730,100.00	Client	Buy
12:46:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4602	(3,730,100.00)	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
13:16:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	115	115,000	7.4400	855,600.00	Client	Buy
13:16:30	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	230	230,000	7.4400	(1,711,200.00)	Member	Sell
13:35:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4350	(74,350.00)	Member	Sell
13:35:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4350	74,350.00	Client	Buy
13:35:55	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4311	74,311.00	Client	Buy
13:35:55	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4311	(74,311.00)	Member	Sell
13:37:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4290	(37,145.00)	Member	Sell
13:37:40	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4290	37,145.00	Client	Buy
13:40:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.4250	111,375.00	Client	Buy
13:40:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.4250	(111,375.00)	Member	Sell
14:12:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	27	27,000	7.5225	203,107.50	Member	Buy
14:12:57	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	27	27,000	7.5225	(203,107.50)	Client	Sell
14:13:10	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	66	66,000	7.5225	(496,485.00)	Client	Sell
14:13:10	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	66	66,000	7.5225	496,485.00	Member	Buy
14:34:49	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.4200	163,240.00	Client	Buy
14:34:49	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.4200	(163,240.00)	Member	Sell
14:34:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4200	89,040.00	Client	Buy
14:34:50	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4200	(89,040.00)	Member	Sell
14:48:43	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	115	115,000	7.4500	(856,750.00)	Member	Sell
14:48:43	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	115	115,000	7.4500	856,750.00	Client	Buy
14:57:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4098	7,409,800.00	Client	Buy
14:57:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4098	(7,409,800.00)	Member	Sell
15:03:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4200	(371,000.00)	Member	Sell
15:03:53	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4200	371,000.00	Client	Buy
15:09:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4150	74,150.00	Client	Buy
15:09:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4150	(74,150.00)	Member	Sell
15:10:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6400	(229,200.00)	Member	Sell
15:10:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6400	229,200.00	Client	Buy
15:12:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.4101	(103,741.40)	Member	Sell
15:12:27	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.4101	103,741.40	Client	Buy
15:19:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	700	700,000	7.6463	(5,352,410.00)	Member	Sell
15:19:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	700	700,000	7.6463	5,352,410.00	Client	Buy
16:25:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.3902	(184,755.00)	Member	Sell
16:25:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.3902	184,755.00	Client	Buy
Total Futures					32		4,568	4,567,500		34,204,950.40		
Total Options					1		2,671	2,671,000		630,035,480.00		
Total for \$ / R Foreign Exchange Future					33		7,239	7,238,500		664,240,430.40		
9:15:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5600	(289,000.00)	Member	Sell
9:15:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5600	289,000.00	Client	Buy
9:16:41	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7020	58,510.00	Client	Buy
9:16:41	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7020	(58,510.00)	Member	Sell
10:07:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3518	(113,518.00)	Member	Sell
10:07:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3518	113,518.00	Client	Buy

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11:09:20	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6500	116,500.00	Client	Buy
11:09:20	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6500	(116,500.00)	Member	Sell
11:14:46	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3220	(113,220.00)	Member	Sell
11:14:46	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3220	113,220.00	Client	Buy
15:35:18	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.3099	(45,239.60)	Member	Sell
15:35:18	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.3099	45,239.60	Client	Buy
15:38:13	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.3050	(45,220.00)	Member	Sell
15:38:13	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.3050	45,220.00	Client	Buy
16:03:53	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3185	113,185.00	Client	Buy
16:03:53	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3185	(113,185.00)	Member	Sell
Total Futures					8		78	78,000		894,392.60		
Total Options												
Total for £ / R Foreign Exchange Future					8		78	78,000		894,392.60		
9:26:58	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8700	98,700.00	Member	Buy
9:26:58	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8700	(98,700.00)	Client	Sell
10:36:03	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1100	101,100.00	Member	Buy
10:36:03	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1100	(101,100.00)	Client	Sell
10:50:20	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.8315	39,326.00	Member	Buy
10:50:20	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.8315	(39,326.00)	Client	Sell
12:24:28	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.1905	(30,571.50)	Member	Sell
12:24:28	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.1905	30,571.50	Client	Buy
12:40:06	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8700	49,350.00	Client	Buy
12:40:06	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8700	(49,350.00)	Member	Sell
12:50:30	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.8840	(69,188.00)	Member	Sell
12:50:30	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.8840	69,188.00	Client	Buy
12:51:47	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.8840	(69,188.00)	Client	Sell
12:51:47	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.8840	69,188.00	Client	Buy
12:57:14	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8685	(98,685.00)	Member	Sell
12:57:14	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8685	98,685.00	Client	Buy
13:35:55	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8550	98,550.00	Client	Buy
13:35:55	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8550	(98,550.00)	Member	Sell
13:39:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	410	410,000	9.8190	4,025,790.00	Member	Buy
13:39:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	410	410,000	9.8190	(4,025,790.00)	Client	Sell
15:04:38	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1400	(101,400.00)	Member	Sell
15:04:38	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1400	101,400.00	Client	Buy
15:10:43	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8355	(98,355.00)	Member	Sell
15:10:43	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8355	98,355.00	Client	Buy
15:10:44	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8355	196,710.00	Client	Buy
15:10:44	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8355	(196,710.00)	Member	Sell
15:13:54	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.8310	147,465.00	Client	Buy
15:13:54	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.8310	(147,465.00)	Member	Sell
15:37:12	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9600	99,600.00	Client	Buy
15:37:12	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9600	(99,600.00)	Member	Sell

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15:48:49	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.8215	9,821.50	Client	Buy
15:48:49	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.8215	(9,821.50)	Member	Sell
15:54:23	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.8280	(9,828.00)	Member	Sell
15:54:23	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.8280	9,828.00	Client	Buy
16:34:53	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8200	49,100.00	Client	Buy
16:34:53	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8200	(49,100.00)	Client	Sell
Total Futures					18		548	548,000		5,392,728.00		
Total Options												
Total for € / R Foreign Exchange Future					18		548	548,000		5,392,728.00		
11:05:49	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9201	173,002.50	Member	Buy
11:05:49	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9201	(173,002.50)	Client	Sell
14:12:10	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	27	27,000	6.9030	186,381.00	Member	Buy
14:12:10	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	27	27,000	6.9030	(186,381.00)	Client	Sell
14:12:32	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	66	66,000	6.9030	(455,598.00)	Client	Sell
14:12:32	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	66	66,000	6.9030	455,598.00	Member	Buy
Total Futures					3		118	118,000		814,981.50		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		118	118,000		814,981.50		
Total Futures					61		5,312	5,311,500		41,307,052.50		
Total Options					1		2,671	2,671,000		630,035,480.00		
Grand Total for all Instruments					62		7,983	7,982,500		671,342,532.50		