

Currency Futures & Options Matched Trades

Report for 25/06/2010

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
9:02:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7473	15,494.60	Member	Buy
9:02:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7473	(15,494.60)	Client	Sell
9:10:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7490	(387,450.00)	Client	Sell
9:10:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7490	387,450.00	Member	Buy
9:13:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7500	(775,000.00)	Client	Sell
9:13:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7500	775,000.00	Member	Buy
9:14:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7288	7,728,800.00	Member	Buy
9:14:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7288	(7,728,800.00)	Client	Sell
9:15:55	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7575	(38,787.50)	Member	Sell
9:15:55	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7575	38,787.50	Client	Buy
9:22:44	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7550	(7,755,000.00)	Member	Sell
9:22:44	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7550	7,755,000.00	Client	Buy
9:29:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7540	(387,700.00)	Client	Sell
9:29:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7540	387,700.00	Member	Buy
9:41:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.7460	(348,570.00)	Member	Sell
9:41:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.7460	348,570.00	Client	Buy
10:18:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	7.7270	11,590,500.00	Member	Buy
10:18:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	7.7270	(11,590,500.00)	Client	Sell
10:25:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7420	38,710.00	Client	Buy
10:25:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7420	(38,710.00)	Member	Sell
10:59:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.7419	580,642.50	Member	Buy
10:59:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.7419	(580,642.50)	Client	Sell
11:13:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7740	7,774,000.00	Member	Buy
11:13:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7740	(7,774,000.00)	Client	Sell
11:13:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7740	777,400.00	Member	Buy
11:13:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7740	(777,400.00)	Client	Sell
11:13:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7840	(778,400.00)	Member	Sell
11:37:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7740	(155,480.00)	Client	Sell
11:37:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7740	155,480.00	Member	Buy
11:38:01	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7753	233,259.00	Member	Buy
11:38:01	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7753	(233,259.00)	Client	Sell
11:53:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	31	31,000	7.7850	241,335.00	Member	Buy

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11:53:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	31	31,000	7.7850	(241,335.00)	Client	Sell
11:53:55	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	31	31,000	7.7850	241,335.00	Client	Buy
11:53:55	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	31	31,000	7.7850	(241,335.00)	Client	Sell
12:31:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7771	1,944,275.00	Client	Buy
12:31:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7725	(1,165,875.00)	Member	Sell
12:36:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.7885	(23,365,500.00)	Member	Sell
12:36:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.7885	23,365,500.00	Client	Buy
13:48:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.7445	(30,978,000.00)	Member	Sell
13:48:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.7445	30,978,000.00	Client	Buy
13:49:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4,700	4,700,000	7.8720	(36,998,400.00)	Member	Sell
13:49:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4,700	4,700,000	7.8720	36,998,400.00	Client	Buy
14:16:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	125	125,000	7.7425	(967,812.50)	Client	Sell
14:16:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	125	125,000	7.7425	967,812.50	Member	Buy
14:33:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7615	(3,880,750.00)	Member	Sell
14:33:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7615	3,880,750.00	Member	Buy
14:33:35	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7615	(1,940,375.00)	Member	Sell
14:33:35	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7615	1,940,375.00	Member	Buy
14:38:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7525	(1,938,125.00)	Member	Sell
14:38:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7525	1,938,125.00	Client	Buy
15:31:03	\$ / R 13/12/2010	Foreign Exchange Future	C	7.90	1	1,000	30,000	30,000,000	380.3000	(11,409,000,000.00)	Member	Sell
15:31:03	\$ / R 13/12/2010	Foreign Exchange Future	C	7.90	1	1,000	30,000	30,000,000	380.3000	11,409,000,000.00	Client	Buy
15:31:03	\$ / R 13/12/2010	Foreign Exchange Future	C	8.90	1	1,000	30,000	30,000,000	144.9400	4,348,200,000.00	Member	Buy
15:31:03	\$ / R 13/12/2010	Foreign Exchange Future	C	8.90	1	1,000	30,000	30,000,000	144.9400	(4,348,200,000.00)	Client	Sell
16:09:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7360	116,040.00	Member	Buy
16:09:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7360	(116,040.00)	Client	Sell
16:18:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8462	117,693.00	Member	Buy
16:18:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8462	(117,693.00)	Client	Sell
16:53:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	99	99,000	7.8600	(778,140.00)	Client	Sell
16:53:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	99	99,000	7.8600	778,140.00	Member	Buy
16:53:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.7530	31,012,000.00	Member	Buy
16:53:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.7530	(31,012,000.00)	Client	Sell
16:53:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.8620	(31,448,000.00)	Member	Sell
16:53:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.8620	31,448,000.00	Client	Buy
Total Futures					31		26,248	26,248,000		204,554,574.10		
Total Options					2		60,000	60,000,000		15,757,200,000.00		
Total for \$ / R Foreign Exchange Future					33		86,248	86,248,000		15,961,754,574.10		
9:47:29	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.5570	346,710.00	Member	Buy
9:47:29	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.5570	(346,710.00)	Client	Sell
10:07:17	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.5330	345,990.00	Member	Buy
10:07:17	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.5330	(345,990.00)	Client	Sell
10:25:53	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.5350	(11,535.00)	Member	Sell
10:25:53	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.5350	11,535.00	Client	Buy
15:45:08	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.5900	1,159,000.00	Member	Buy

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15:45:08	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.5900	(1,159,000.00)	Client	Sell
Total Futures					4		161	161,000		1,863,235.00		
Total Options												
Total for £ / R Foreign Exchange Future					4		161	161,000		1,863,235.00		
9:04:57	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	16	16,000	9.5625	(153,000.00)	Client	Sell
9:04:57	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	16	16,000	9.5625	153,000.00	Member	Buy
9:10:20	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.5605	(382,420.00)	Client	Sell
9:10:20	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.5605	382,420.00	Member	Buy
9:12:28	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.5595	95,595.00	Member	Buy
9:12:28	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.5595	(95,595.00)	Client	Sell
10:47:13	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.5415	(19,083.00)	Client	Sell
10:47:13	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.5415	19,083.00	Member	Buy
Total Futures					4		68	68,000		650,098.00		
Total Options												
Total for € / R Foreign Exchange Future					4		68	68,000		650,098.00		
16:53:50	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	231	231,000	6.6385	(1,533,493.50)	Client	Sell
16:53:50	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	231	231,000	6.6385	1,533,493.50	Member	Buy
Total Futures					1		231	231,000		1,533,493.50		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		231	231,000		1,533,493.50		
Total Futures					40		26,708	26,708,000		208,601,400.60		
Total Options					2		60,000	60,000,000		15,757,200,000.00		
Grand Total for all Instruments					42		86,708	86,708,000		15,965,801,400.60		