



# Currency Futures & Options Matched Trades

Report for 06/07/2010

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
9:49:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7877	77,877.00	Member	Buy
9:49:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7877	(77,877.00)	Client	Sell
10:04:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	650	650,000	7.7800	5,057,000.00	Member	Buy
10:04:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	650	650,000	7.7800	(5,057,000.00)	Client	Sell
10:58:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7960	(38,980.00)	Member	Sell
10:58:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7960	38,980.00	Client	Buy
11:07:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7877	155,754.00	Member	Buy
11:07:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7877	(155,754.00)	Client	Sell
11:08:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7937	(38,968.50)	Member	Sell
11:08:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7937	38,968.50	Client	Buy
11:12:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9000	395,000.00	Client	Buy
11:12:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9000	(395,000.00)	Member	Sell
13:36:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7630	38,815.00	Client	Buy
13:36:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7630	(38,815.00)	Member	Sell
13:39:18	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	299	299,000	7.7600	2,320,240.00	Client	Buy
13:39:18	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	299	299,000	7.7600	(2,320,240.00)	Member	Sell
13:47:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.7570	349,065.00	Client	Buy
13:47:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.7570	(349,065.00)	Member	Sell
14:00:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.7530	542,710.00	Client	Buy
14:00:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7530	(1,550,600.00)	Member	Sell
14:06:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7420	(7,742.00)	Member	Sell
14:06:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7420	7,742.00	Client	Buy
14:09:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7515	(3,875,750.00)	Member	Sell
14:09:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7515	3,875,750.00	Client	Buy
14:32:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7490	(38,745.00)	Member	Sell
14:32:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7490	38,745.00	Client	Buy
14:34:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7490	(38,745.00)	Member	Sell
14:34:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7490	38,745.00	Client	Buy
14:34:27	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.9765	159,530.00	Client	Buy
14:34:27	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.9765	(159,530.00)	Member	Sell
14:34:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.9775	(159,550.00)	Member	Sell
14:34:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.9775	159,550.00	Client	Buy

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
14:36:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.7460	(271,110.00)	Member	Sell
14:36:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.7460	271,110.00	Client	Buy
14:56:40	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7460	15,492.00	Client	Buy
14:56:40	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7460	(15,492.00)	Member	Sell
14:58:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7436	77,436.00	Client	Buy
14:58:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7436	(77,436.00)	Member	Sell
15:02:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9600	79,600.00	Client	Buy
15:02:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9600	(79,600.00)	Member	Sell
15:03:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7263	(77,263.00)	Member	Sell
15:03:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7263	77,263.00	Client	Buy
15:22:04	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.7630	(1,009,190.00)	Member	Sell
15:22:04	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.7630	1,009,190.00	Client	Buy
15:29:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7296	(309,184.00)	Member	Sell
15:29:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7296	309,184.00	Client	Buy
15:32:13	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	350	350,000	7.7300	2,705,500.00	Client	Buy
15:32:13	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	350	350,000	7.7300	(2,705,500.00)	Member	Sell
15:32:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7250	386,250.00	Client	Buy
15:32:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7250	(386,250.00)	Member	Sell
15:36:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7272	(1,545,440.00)	Member	Sell
15:36:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7272	1,545,440.00	Client	Buy
15:39:06	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9520	79,520.00	Client	Buy
15:39:06	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9520	(79,520.00)	Member	Sell
15:54:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,404	1,404,000	7.7475	(10,877,490.00)	Member	Sell
15:54:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,404	1,404,000	7.7475	10,877,490.00	Client	Buy
16:02:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7260	38,630.00	Client	Buy
16:02:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7260	(38,630.00)	Member	Sell
16:12:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9500	79,500.00	Client	Buy
16:12:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9500	(79,500.00)	Member	Sell
16:14:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7110	7,711.00	Client	Buy
16:14:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7110	(7,711.00)	Member	Sell
16:33:55	\$ / R 13/12/2010	Foreign Exchange Future	C	8.05	1	1,000	8,000	8,000,000	295.1000	(2,360,800,000.00)	Member	Sell
16:33:55	\$ / R 13/12/2010	Foreign Exchange Future	C	8.05	1	1,000	8,000	8,000,000	295.1000	2,360,800,000.00	Client	Buy
16:39:00	\$ / R 13/12/2010	Foreign Exchange Future	P	7.40	1	1,000	16,000	16,000,000	147.5500	2,360,800,000.00	Member	Buy
16:39:00	\$ / R 13/12/2010	Foreign Exchange Future	P	7.40	1	1,000	16,000	16,000,000	147.5500	(2,360,800,000.00)	Client	Sell
16:45:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7130	23,139.00	Client	Buy
16:45:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7130	(23,139.00)	Member	Sell
<b>Total Futures</b>					<b>32</b>		<b>4,045</b>	<b>4,045,000</b>		<b>31,380,871.50</b>		
<b>Total Options</b>					<b>2</b>		<b>24,000</b>	<b>24,000,000</b>		<b>4,721,600,000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>34</b>		<b>28,045</b>	<b>28,045,000</b>		<b>4,752,980,871.50</b>		
9:56:44	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8350	(59,175.00)	Client	Sell
9:56:44	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8350	59,175.00	Member	Buy
13:29:49	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9840	(119,840.00)	Member	Sell
13:29:49	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9840	119,840.00	Client	Buy

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
14:35:35	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.7650	(411,775.00)	Member	Sell
14:35:35	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.7650	411,775.00	Client	Buy
14:35:49	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7270	11,727.00	Member	Buy
14:35:49	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7270	(11,727.00)	Client	Sell
14:52:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7380	234,760.00	Member	Buy
14:52:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7380	(234,760.00)	Client	Sell
15:28:17	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7590	(23,518.00)	Member	Sell
15:28:17	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7590	23,518.00	Client	Buy
15:41:04	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.9040	(59,520.00)	Member	Sell
15:41:04	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.9040	59,520.00	Client	Buy
<b>Total Futures</b>					<b>7</b>		<b>78</b>	<b>78,000</b>		<b>920,315.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>7</b>		<b>78</b>	<b>78,000</b>		<b>920,315.00</b>		
12:17:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0888	(177,584.00)	Member	Sell
12:17:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0888	177,584.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>20</b>	<b>2,000,000</b>		<b>177,584.00</b>		
<b>Total Options</b>												
<b>Total for ¥ / R Foreign Exchange Future</b>					<b>1</b>		<b>20</b>	<b>2,000,000</b>		<b>177,584.00</b>		
12:18:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8113	(196,226.00)	Member	Sell
12:18:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8113	196,226.00	Client	Buy
13:52:28	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7535	97,535.00	Member	Buy
13:52:28	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7535	(97,535.00)	Client	Sell
13:52:35	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.7495	19,499.00	Member	Buy
13:52:35	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.7495	(19,499.00)	Client	Sell
15:21:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.7634	(195,268.00)	Member	Sell
15:21:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.7634	195,268.00	Client	Buy
<b>Total Futures</b>					<b>4</b>		<b>52</b>	<b>52,000</b>		<b>508,528.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>4</b>		<b>52</b>	<b>52,000</b>		<b>508,528.00</b>		
<b>Total Futures</b>					<b>44</b>		<b>4,195</b>	<b>6,175,000</b>		<b>32,987,298.50</b>		
<b>Total Options</b>					<b>2</b>		<b>24,000</b>	<b>24,000,000</b>		<b>4,721,600,000.00</b>		
<b>Grand Total for all Instruments</b>					<b>46</b>		<b>28,195</b>	<b>30,175,000</b>		<b>4,754,587,298.50</b>		