

Currency Futures & Options Matched Trades

Report for 13/07/2010

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
8:22:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.6385	(190,962.50)	Member	Sell
8:22:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.6385	190,962.50	Client	Buy
8:56:16	\$ / R 13/12/2010	Foreign Exchange Future	C	8.80	1	1,000	2,000	2,000,000	136.9900	273,980,000.00	Client	Buy
8:56:16	\$ / R 13/12/2010	Foreign Exchange Future	C	8.80	1	1,000	2,000	2,000,000	136.9900	(273,980,000.00)	Client	Sell
9:09:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.9410	794,100.00	Client	Buy
9:09:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.9410	(794,100.00)	Member	Sell
9:13:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7150	154,300.00	Member	Buy
9:13:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7150	(154,300.00)	Member	Sell
9:36:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8233	(78,233.00)	Member	Sell
9:36:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8233	78,233.00	Client	Buy
9:49:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7065	(1,926,625.00)	Member	Sell
9:49:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7065	1,926,625.00	Client	Buy
9:53:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6913	3,845,650.00	Member	Buy
9:53:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6913	(3,845,650.00)	Member	Sell
10:01:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.7103	(100,233.90)	Member	Sell
10:01:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.7103	100,233.90	Client	Buy
10:42:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7000	(77,000.00)	Member	Sell
10:42:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7000	77,000.00	Client	Buy
10:42:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6919	(76,919.00)	Member	Sell
10:47:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6803	3,840,150.00	Member	Buy
10:47:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6803	(3,840,150.00)	Member	Sell
11:05:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	51	51,000	7.6779	(391,572.90)	Member	Sell
11:05:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	51	51,000	7.6779	391,572.90	Client	Buy
11:22:39	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6678	(15,335.60)	Member	Sell
11:22:39	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6678	15,335.60	Client	Buy
11:27:58	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6700	76,700.00	Client	Buy
11:27:58	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6700	(76,700.00)	Member	Sell
12:11:44	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6610	3,830,500.00	Member	Buy
12:11:44	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6610	(3,830,500.00)	Member	Sell
12:46:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7675	77,675.00	Member	Buy
12:46:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7675	(77,675.00)	Client	Sell
13:46:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6626	(76,626.00)	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
13:46:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6626	76,626.00	Client	Buy
13:52:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6611	(766,110.00)	Member	Sell
13:52:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6611	766,110.00	Client	Buy
14:16:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6513	3,825,650.00	Member	Buy
14:16:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6513	(3,825,650.00)	Member	Sell
14:23:10	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6400	76,400.00	Client	Buy
14:23:10	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6400	(76,400.00)	Member	Sell
14:39:57	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6325	3,816,250.00	Member	Buy
14:39:57	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6325	(3,816,250.00)	Member	Sell
14:44:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6367	(763,670.00)	Member	Sell
14:44:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6367	763,670.00	Client	Buy
14:45:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6423	(382,115.00)	Member	Sell
14:45:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6423	382,115.00	Client	Buy
14:46:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6367	(763,670.00)	Member	Sell
14:46:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6367	763,670.00	Client	Buy
14:50:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.6200	129,540.00	Client	Buy
14:50:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.6200	(129,540.00)	Member	Sell
14:50:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6200	76,200.00	Client	Buy
14:50:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6200	(76,200.00)	Member	Sell
14:52:35	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.6200	(5,715,000.00)	Member	Sell
14:52:35	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.6200	5,715,000.00	Member	Buy
14:57:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6205	152,410.00	Client	Buy
14:57:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6205	(152,410.00)	Member	Sell
15:03:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6190	1,904,750.00	Member	Buy
15:03:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6190	(1,904,750.00)	Client	Sell
15:11:49	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.6250	571,875.00	Client	Buy
15:11:49	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.6250	(571,875.00)	Member	Sell
15:13:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.6260	(5,719,500.00)	Member	Sell
15:13:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.6260	5,719,500.00	Member	Buy
15:30:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	260	260,000	7.6300	1,983,800.00	Client	Buy
15:30:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	260	260,000	7.6300	(1,983,800.00)	Member	Sell
16:14:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6429	(764,290.00)	Member	Sell
16:14:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6429	764,290.00	Client	Buy
16:15:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6449	(1,146,735.00)	Member	Sell
16:15:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6449	1,146,735.00	Client	Buy
16:24:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6300	38,150.00	Client	Buy
16:24:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6300	(38,150.00)	Client	Sell
16:24:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6300	7,630.00	Client	Buy
16:24:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6300	(7,630.00)	Client	Sell
16:34:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8565	785,650.00	Client	Buy
16:34:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8565	(785,650.00)	Member	Sell
16:40:06	\$ / R 13/09/2010	Foreign Exchange Future	C	7.70	1	1,000	1	1,000	199.0000	(199,000.00)	Member	Sell
16:40:06	\$ / R 13/09/2010	Foreign Exchange Future	C	7.70	1	1,000	1	1,000	199.0000	199,000.00	Client	Buy
16:49:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6491	(7,649.10)	Member	Sell
16:49:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6491	7,649.10	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
Total Futures					37		5,865	5,865,000		44,911,167.50		
Total Options					2		2,001	2,001,000		274,179,000.00		
Total for \$ / R Foreign Exchange Future					39		7,866	7,866,000		319,090,167.50		
10:06:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	106	106,000	11.5678	(1,226,186.80)	Member	Sell
10:06:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	26	26,000	11.5678	300,762.80	Client	Buy
10:06:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	11.5678	925,424.00	Client	Buy
10:30:04	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5420	(2,885,500.00)	Member	Sell
10:30:04	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5420	2,885,500.00	Member	Buy
10:30:05	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5420	(2,885,500.00)	Member	Sell
10:30:05	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5420	2,885,500.00	Member	Buy
10:30:07	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5470	2,886,750.00	Member	Buy
10:30:07	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5470	(2,886,750.00)	Member	Sell
10:30:08	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5470	(2,886,750.00)	Member	Sell
10:30:08	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5470	2,886,750.00	Member	Buy
10:47:43	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.5540	57,770.00	Client	Buy
10:47:43	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.5540	(57,770.00)	Member	Sell
13:32:19	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5580	(2,889,500.00)	Member	Sell
13:32:19	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5580	2,889,500.00	Member	Buy
13:54:05	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.6040	(464,160.00)	Member	Sell
13:54:05	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.6040	464,160.00	Client	Buy
14:57:44	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5175	(2,879,375.00)	Member	Sell
14:57:44	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5175	2,879,375.00	Member	Buy
14:57:45	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5175	(2,879,375.00)	Member	Sell
14:57:45	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5175	2,879,375.00	Member	Buy
14:57:46	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5220	(2,880,500.00)	Member	Sell
14:57:46	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5220	2,880,500.00	Member	Buy
15:02:07	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.5190	(1,151,900.00)	Member	Sell
15:02:07	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.5190	1,151,900.00	Client	Buy
Total Futures					13		2,251	2,251,000		25,973,266.80		
Total Options												
Total for £ / R Foreign Exchange Future					13		2,251	2,251,000		25,973,266.80		
9:23:21	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.6825	2,420,625.00	Member	Buy
9:23:21	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.6825	(2,420,625.00)	Member	Sell
9:23:28	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.6795	2,419,875.00	Member	Buy
9:23:28	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.6795	(2,419,875.00)	Member	Sell
9:57:41	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.6410	482,050.00	Member	Buy
9:57:41	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.6410	(482,050.00)	Client	Sell
10:53:50	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	9.8900	49,450,000.00	Member	Buy
10:53:50	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	9.8900	(49,450,000.00)	Client	Sell
14:34:42	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.6150	(38,460.00)	Member	Sell
14:34:42	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.6150	38,460.00	Client	Buy

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16:14:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.6844	(968,440.00)	Member	Sell
16:14:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.6844	968,440.00	Client	Buy
Total Futures					6		5,654	5,654,000		55,779,450.00		
Total Options												
Total for € / R Foreign Exchange Future					6		5,654	5,654,000		55,779,450.00		
9:56:30	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.6365	(199,095.00)	Client	Sell
9:56:30	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.6365	199,095.00	Member	Buy
Total Futures					1		30	30,000		199,095.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		30	30,000		199,095.00		
Total Futures					56		13,800	13,800,000		126,862,979.30		
Total Options					2		2,001	2,001,000		274,179,000.00		
Grand Total for all Instruments					58		15,801	15,801,000		401,041,979.30		