

Currency Futures & Options Matched Trades

Report for 16/07/2010

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
9:05:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6500	7,650.00	Client	Buy
9:05:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6500	(7,650.00)	Member	Sell
9:30:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6365	(305,460.00)	Member	Sell
9:30:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6365	305,460.00	Client	Buy
9:39:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6370	76,370.00	Client	Buy
9:39:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6370	(76,370.00)	Member	Sell
9:43:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6442	(229,326.00)	Member	Sell
9:43:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6442	229,326.00	Client	Buy
9:48:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7268	77,268.00	Member	Buy
9:48:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7268	(77,268.00)	Client	Sell
10:06:29	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6236	38,118.00	Member	Buy
10:06:29	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6236	(38,118.00)	Client	Sell
10:14:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6312	(45,787.20)	Member	Sell
10:14:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6312	45,787.20	Client	Buy
10:44:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	34	34,000	7.6432	(259,868.80)	Member	Sell
10:44:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	34	34,000	7.6432	259,868.80	Client	Buy
12:22:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6285	38,142.50	Client	Buy
12:22:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6285	(38,142.50)	Member	Sell
12:46:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6200	152,400.00	Client	Buy
12:46:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6200	(152,400.00)	Member	Sell
12:46:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	110	110,000	7.6200	838,200.00	Client	Buy
12:46:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	110	110,000	7.6200	(838,200.00)	Member	Sell
13:26:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6100	30,440.00	Client	Buy
13:26:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6100	(30,440.00)	Member	Sell
13:34:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6037	1,900,925.00	Member	Buy
13:34:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6037	(1,900,925.00)	Client	Sell
14:07:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6351	(381,755.00)	Member	Sell
14:07:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6351	381,755.00	Client	Buy
14:18:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7295	(386,475.00)	Member	Sell
14:18:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7295	386,475.00	Client	Buy
14:21:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3,737	3,737,000	7.7295	(28,885,141.50)	Member	Sell
14:21:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3,737	3,737,000	7.7295	28,885,141.50	Member	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
14:36:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6460	(3,823,000.00)	Member	Sell
14:36:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6460	3,823,000.00	Member	Buy
14:38:13	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.6525	(22,957.50)	Client	Sell
14:38:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.6525	(53,567.50)	Client	Sell
14:38:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6525	76,525.00	Client	Buy
14:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6596	(1,914,900.00)	Member	Sell
14:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6596	1,914,900.00	Client	Buy
14:52:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6532	(7,653.20)	Member	Sell
14:52:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6532	7,653.20	Member	Buy
15:03:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6572	7,657.20	Member	Buy
15:03:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6572	(7,657.20)	Member	Sell
15:09:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	184	184,000	7.6756	(1,412,310.40)	Member	Sell
15:09:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	184	184,000	7.6756	1,412,310.40	Client	Buy
15:10:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6632	(3,831,600.00)	Member	Sell
15:10:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6632	3,831,600.00	Client	Buy
15:20:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,250	2,250,000	7.6721	(17,262,225.00)	Member	Sell
15:20:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,250	2,250,000	7.6721	17,262,225.00	Client	Buy
15:23:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3,750	3,750,000	7.6046	28,517,250.00	Member	Buy
15:23:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3,750	3,750,000	7.6046	(28,517,250.00)	Client	Sell
15:24:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3,750	3,750,000	7.6655	(28,745,625.00)	Member	Sell
15:24:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3,750	3,750,000	7.6655	28,745,625.00	Client	Buy
15:38:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	951	951,000	7.6365	7,262,311.50	Member	Buy
15:38:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	951	951,000	7.6285	7,254,703.50	Member	Buy
15:38:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	951	951,000	7.6285	(7,254,703.50)	Client	Sell
15:40:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	575	575,000	7.6525	4,400,187.50	Member	Buy
15:40:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	575	575,000	7.6445	4,395,587.50	Member	Buy
15:40:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	575	575,000	7.6445	(4,395,587.50)	Client	Sell
16:16:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6650	(3,832,500.00)	Member	Sell
16:16:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6650	3,832,500.00	Client	Buy
16:31:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6700	(767,000.00)	Client	Sell
16:31:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6700	767,000.00	Member	Buy
16:46:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6527	76,527.00	Member	Buy
16:46:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6527	(76,527.00)	Client	Sell
16:49:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6730	(1,150,950.00)	Member	Sell
16:49:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6730	1,150,950.00	Client	Buy
16:56:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6643	383,215.00	Member	Buy
16:56:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6643	(383,215.00)	Client	Sell
17:09:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	37	37,000	7.7295	(285,991.50)	Member	Sell
17:09:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	37	37,000	7.7295	285,991.50	Client	Buy
Total Futures					36		18,694	18,694,000		143,229,796.80		
Total Options												
Total for \$ / R Foreign Exchange Future					36		18,694	18,694,000		143,229,796.80		
9:13:50	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9450	119,450.00	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
9:13:50	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9450	(119,450.00)	Member	Sell
9:21:03	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9400	119,400.00	Client	Buy
9:21:03	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9400	(119,400.00)	Member	Sell
10:27:39	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9350	119,350.00	Client	Buy
10:27:39	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9350	(119,350.00)	Member	Sell
11:37:28	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7785	117,785.00	Member	Buy
11:37:28	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7785	(117,785.00)	Client	Sell
11:55:34	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	11.9250	143,100.00	Client	Buy
11:55:34	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	11.9250	(143,100.00)	Member	Sell
12:51:34	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9000	119,000.00	Client	Buy
12:51:34	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9000	(119,000.00)	Member	Sell
14:32:24	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7400	(58,700.00)	Client	Sell
14:32:24	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7400	58,700.00	Member	Buy
14:41:39	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7550	1,175,500.00	Member	Buy
14:41:39	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7550	(1,175,500.00)	Client	Sell
15:08:24	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7750	1,177,500.00	Member	Buy
15:08:24	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7750	(1,177,500.00)	Client	Sell
15:10:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	119	119,000	11.7983	(1,403,997.70)	Member	Sell
15:10:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	119	119,000	11.7983	1,403,997.70	Client	Buy
15:30:29	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7550	1,175,500.00	Member	Buy
15:30:29	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7550	(1,175,500.00)	Client	Sell
16:02:08	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.9250	35,775.00	Client	Buy
16:02:08	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.9250	(35,775.00)	Member	Sell
Total Futures					12		489	489,000		5,765,057.70		
Total Options												
Total for £ / R Foreign Exchange Future					12		489	489,000		5,765,057.70		
11:09:37	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	0.0884	265,089.00	Member	Buy
11:09:37	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	0.0884	(265,089.00)	Client	Sell
16:11:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0887	88,701.00	Member	Buy
16:11:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0887	(88,701.00)	Client	Sell
Total Futures					2		40	4,000,000		353,790.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					2		40	4,000,000		353,790.00		
9:29:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.8877	(395,508.00)	Member	Sell
9:29:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.8877	395,508.00	Client	Buy
12:12:26	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	687	687,000	10.0585	(6,910,189.50)	Member	Sell
12:12:26	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	687	687,000	10.0585	6,910,189.50	Client	Buy
14:03:47	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9080	49,540.00	Member	Buy
14:03:47	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9080	(49,540.00)	Client	Sell
14:14:12	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.8900	1,978,000.00	Member	Buy
14:14:12	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.8900	(1,978,000.00)	Client	Sell

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14:41:39	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9330	993,300.00	Member	Buy
14:41:39	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9330	(993,300.00)	Client	Sell
14:44:21	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9405	994,050.00	Member	Buy
14:44:21	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9405	(994,050.00)	Client	Sell
15:11:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	142	142,000	9.9455	(1,412,261.00)	Member	Sell
15:11:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	142	142,000	9.9455	1,412,261.00	Client	Buy
15:43:28	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0655	503,275.00	Member	Buy
15:43:28	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0655	(503,275.00)	Client	Sell
15:45:44	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9255	1,985,100.00	Member	Buy
15:45:44	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9255	(1,985,100.00)	Client	Sell
16:03:13	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9228	99,228.00	Member	Buy
16:03:13	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9228	(99,228.00)	Client	Sell
16:09:04	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	21	21,000	10.0500	(211,050.00)	Client	Sell
16:09:04	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	21	21,000	10.0500	211,050.00	Member	Buy
16:41:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.1875	10,187,500.00	Member	Buy
16:41:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.1875	(10,187,500.00)	Client	Sell
Total Futures					12		2,555	2,555,000		25,719,001.50		
Total Options												
Total for € / R Foreign Exchange Future					12		2,555	2,555,000		25,719,001.50		
10:58:25	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7098	167,745.00	Member	Buy
10:58:25	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7098	(167,745.00)	Client	Sell
Total Futures					1		25	25,000		167,745.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		25	25,000		167,745.00		
Total Futures					63		21,803	25,763,000		175,235,391.00		
Total Options												
Grand Total for all Instruments					63		21,803	25,763,000		175,235,391.00		