

Currency Futures & Options Matched Trades

Report for 30/07/2010

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
8:03:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3700	(737,000.00)	Member	Sell
8:03:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3700	737,000.00	Client	Buy
8:05:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	350	350,000	7.3725	(2,580,375.00)	Member	Sell
8:05:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	350	350,000	7.3725	2,580,375.00	Client	Buy
8:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4284	(7,428.40)	Member	Sell
8:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4284	7,428.40	Client	Buy
8:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4284	(7,428.40)	Member	Sell
8:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4284	7,428.40	Client	Buy
8:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4284	(7,428.40)	Member	Sell
8:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4284	7,428.40	Client	Buy
8:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4284	(7,428.40)	Member	Sell
8:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4284	7,428.40	Client	Buy
8:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4284	(7,428.40)	Member	Sell
8:45:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4284	7,428.40	Client	Buy
9:00:55	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3587	7,358.70	Member	Buy
9:00:55	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3587	(7,358.70)	Client	Sell
9:11:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3847	(369,235.00)	Member	Sell
9:11:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3847	369,235.00	Client	Buy
9:14:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3847	(73,847.00)	Member	Sell
9:14:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3847	73,847.00	Client	Buy
9:15:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4173	14,834,600.00	Member	Buy
9:15:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4173	(14,834,600.00)	Client	Sell
9:27:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3887	(369,435.00)	Member	Sell
9:27:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3887	369,435.00	Client	Buy
9:32:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4995	89,994.00	Client	Buy
9:32:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.4995	(89,994.00)	Member	Sell
9:38:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.3907	(29,562.80)	Member	Sell
9:38:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.3907	29,562.80	Client	Buy
9:59:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.3995	(3,699,750.00)	Member	Sell
9:59:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.3995	3,699,750.00	Client	Buy
10:10:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.4189	(81,607.90)	Member	Sell
10:10:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.4189	81,607.90	Client	Buy
10:26:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4114	(14,822,800.00)	Member	Sell
10:26:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4114	14,822,800.00	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
10:41:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4096	(37,048.00)	Member	Sell
10:41:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4096	37,048.00	Client	Buy
11:11:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4047	(44,428.20)	Member	Sell
11:11:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4047	44,428.20	Client	Buy
11:40:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3923	(739,230.00)	Member	Sell
11:40:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3923	739,230.00	Client	Buy
11:42:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4092	(37,046.00)	Member	Sell
11:42:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4092	37,046.00	Client	Buy
12:48:08	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.4058	29,623,200.00	Member	Buy
12:48:08	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.4058	(29,623,200.00)	Client	Sell
12:48:35	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	27	27,000	7.4150	200,205.00	Client	Buy
12:48:35	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	27	27,000	7.4150	(200,205.00)	Member	Sell
13:32:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4100	14,820.00	Client	Buy
13:32:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4100	(14,820.00)	Member	Sell
13:40:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5068	37,534.00	Client	Buy
13:40:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5068	(37,534.00)	Member	Sell
13:41:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5078	(15,015.60)	Member	Sell
13:41:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.5078	15,015.60	Client	Buy
13:45:57	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4189	(37,094.50)	Member	Sell
13:45:57	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4189	37,094.50	Client	Buy
13:51:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4147	(74,147.00)	Member	Sell
13:51:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4147	74,147.00	Client	Buy
14:26:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3995	(73,995.00)	Member	Sell
14:26:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3995	73,995.00	Client	Buy
14:42:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4292	(74,292.00)	Member	Sell
14:42:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4292	74,292.00	Client	Buy
14:48:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4261	14,852.20	Client	Buy
14:48:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4261	(14,852.20)	Member	Sell
14:59:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4261	(371,305.00)	Member	Sell
14:59:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4261	371,305.00	Client	Buy
15:07:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5000	7,500.00	Client	Buy
15:07:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5000	(7,500.00)	Member	Sell
15:07:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5000	75,000.00	Client	Buy
15:07:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5000	(75,000.00)	Member	Sell
15:07:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5000	150,000.00	Client	Buy
15:07:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5000	(150,000.00)	Member	Sell
15:07:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5000	37,500.00	Client	Buy
15:07:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5000	(37,500.00)	Member	Sell
15:07:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4100	148,200.00	Client	Buy
15:07:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4100	(148,200.00)	Member	Sell
15:15:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4008	(148,016.00)	Member	Sell
15:15:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4008	148,016.00	Client	Buy
15:20:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4139	74,139.00	Client	Buy
15:20:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4139	(74,139.00)	Member	Sell
15:32:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.3913	(14,782,600.00)	Member	Sell
15:32:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.3913	14,782,600.00	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
15:32:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4000	44,400.00	Client	Buy
15:32:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4000	(44,400.00)	Member	Sell
15:33:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4098	(37,049.00)	Member	Sell
15:33:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4098	37,049.00	Client	Buy
15:44:40	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4000	14,800.00	Client	Buy
15:44:40	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4000	(14,800.00)	Member	Sell
15:44:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3950	36,975.00	Client	Buy
15:44:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3950	(36,975.00)	Member	Sell
16:00:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3740	(1,474,800.00)	Member	Sell
16:00:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3820	(1,476,400.00)	Member	Sell
16:00:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3820	1,476,400.00	Client	Buy
16:06:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3712	(737,120.00)	Member	Sell
16:06:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3712	737,120.00	Client	Buy
16:07:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3745	(147,490.00)	Member	Sell
16:07:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3745	147,490.00	Client	Buy
16:25:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5900	151,800.00	Client	Buy
16:25:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5900	(151,800.00)	Member	Sell
16:25:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4814	(748,140.00)	Member	Sell
16:25:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4814	748,140.00	Client	Buy
16:26:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.4807	(299,228.00)	Member	Sell
16:26:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.4807	299,228.00	Client	Buy
16:30:29	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.3800	95,940.00	Client	Buy
16:30:29	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.3800	(95,940.00)	Member	Sell
16:31:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3710	(73,710.00)	Member	Sell
16:31:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3710	73,710.00	Client	Buy
16:31:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.3700	221,100.00	Client	Buy
16:31:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.3700	(221,100.00)	Member	Sell
16:40:35	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3710	(147,420.00)	Member	Sell
16:40:35	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3710	147,420.00	Client	Buy
16:46:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3710	(110,565.00)	Member	Sell
16:46:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3710	110,565.00	Client	Buy
16:52:59	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3700	36,850.00	Client	Buy
16:52:59	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3700	(36,850.00)	Member	Sell
16:56:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4768	(74,768.00)	Member	Sell
16:56:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4768	74,768.00	Client	Buy
16:57:01	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4750	37,375.00	Client	Buy
16:57:01	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4750	(37,375.00)	Member	Sell
Total Futures					58		12,123	12,123,000		89,770,976.50		
Total Options												
Total for \$ / R Foreign Exchange Future					58		12,123	12,123,000		89,770,976.50		
13:36:44	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5710	289,275.00	Member	Buy
13:36:44	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5710	(289,275.00)	Client	Sell

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Total Futures					1		25	25,000		289,275.00		
Total Options												
Total for £ / R Foreign Exchange Future					1		25	25,000		289,275.00		
9:46:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0856	85,608.00	Member	Buy
9:46:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0856	(85,608.00)	Client	Sell
9:46:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0856	85,614.00	Member	Buy
9:46:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0856	(85,614.00)	Client	Sell
Total Futures					2		20	2,000,000		171,222.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					2		20	2,000,000		171,222.00		
8:05:06	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.6418	48,209.00	Member	Buy
8:05:06	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.6418	(48,209.00)	Client	Sell
11:30:50	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	95	95,000	9.6501	916,759.50	Client	Buy
11:30:50	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	95	95,000	9.6501	(916,759.50)	Member	Sell
11:30:54	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.6500	48,250.00	Client	Buy
11:30:54	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.6500	(48,250.00)	Member	Sell
14:19:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	63	63,000	9.6173	605,889.90	Member	Buy
14:19:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	63	63,000	9.6173	(605,889.90)	Client	Sell
15:46:08	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.8800	19,760.00	Client	Buy
15:46:08	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.8800	(19,760.00)	Member	Sell
16:05:24	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,651	1,651,000	9.7455	(16,089,820.50)	Member	Sell
16:05:24	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,651	1,651,000	9.7455	16,089,820.50	Client	Buy
Total Futures					6		1,821	1,821,000		17,728,688.90		
Total Options												
Total for € / R Foreign Exchange Future					6		1,821	1,821,000		17,728,688.90		
Total Futures					67		13,989	15,969,000		107,960,162.40		
Total Options												
Grand Total for all Instruments					67		13,989	15,969,000		107,960,162.40		