

Currency Futures & Options Matched Trades

Report for 23/06/2010

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
9:22:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6727	(76,727.00)	Member	Sell
9:22:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6727	76,727.00	Client	Buy
9:46:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6817	(3,840,850.00)	Member	Sell
9:46:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6817	3,840,850.00	Member	Buy
10:25:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6800	(7,680.00)	Client	Sell
10:25:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6800	7,680.00	Member	Buy
10:34:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6774	76,774.00	Member	Buy
10:34:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6774	(76,774.00)	Client	Sell
10:43:59	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.6852	(61,481.60)	Member	Sell
10:43:59	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.6852	61,481.60	Client	Buy
11:23:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.6699	(84,368.90)	Client	Sell
11:23:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.6699	84,368.90	Member	Buy
12:51:08	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.6850	7,685,000.00	Member	Buy
12:51:08	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.6850	(7,685,000.00)	Client	Sell
13:23:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6650	7,665.00	Client	Buy
13:23:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6650	(7,665.00)	Member	Sell
14:45:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6500	306,000.00	Client	Buy
14:45:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6500	(306,000.00)	Member	Sell
14:45:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7625	7,762.50	Client	Buy
14:45:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7625	(7,762.50)	Member	Sell
15:03:29	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6870	76,870.00	Member	Buy
15:03:29	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6870	(76,870.00)	Client	Sell
15:30:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	32	32,000	7.6550	244,960.00	Member	Buy
15:30:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	32	32,000	7.6550	(244,960.00)	Client	Sell
15:30:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	32	32,000	7.6650	245,280.00	Member	Buy
15:31:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.6685	84,353.50	Client	Buy
15:31:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.6685	(84,353.50)	Member	Sell
15:38:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	387	387,000	7.6390	2,956,293.00	Member	Buy
15:38:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	387	387,000	7.6390	(2,956,293.00)	Client	Sell
16:00:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	550	550,000	7.6712	4,219,160.00	Member	Buy
16:00:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	550	550,000	7.6712	(4,219,160.00)	Client	Sell
16:01:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7000	(192,500.00)	Client	Sell

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16:01:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7000	192,500.00	Member	Buy
16:02:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7062	(38,531.00)	Member	Sell
16:02:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7062	38,531.00	Client	Buy
16:04:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7032	77,032.00	Member	Buy
16:04:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7032	(77,032.00)	Client	Sell
16:08:40	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7024	77,024.00	Client	Buy
16:08:40	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7024	(77,024.00)	Member	Sell
16:45:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6890	(7,689.00)	Client	Sell
16:45:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6890	7,689.00	Member	Buy
16:51:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6921	46,152.60	Member	Buy
16:51:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6921	(46,152.60)	Client	Sell
16:55:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6850	38,425.00	Client	Buy
16:55:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6850	(38,425.00)	Member	Sell
16:59:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6549	(3,827,450.00)	Member	Sell
16:59:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6549	3,827,450.00	Member	Buy
16:59:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6550	(1,913,750.00)	Member	Sell
16:59:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6550	1,913,750.00	Member	Buy
Total Futures					25		3,400	3,400,000		26,077,139.10		
Total Options												
Total for \$ / R Foreign Exchange Future					25		3,400	3,400,000		26,077,139.10		
8:56:17	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.3371	283,427.50	Member	Buy
8:56:17	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.3371	(283,427.50)	Client	Sell
9:31:27	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.4100	(342,300.00)	Client	Sell
9:31:27	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.4100	342,300.00	Member	Buy
9:52:22	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.4190	114,190.00	Member	Buy
9:52:22	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.4190	(114,190.00)	Client	Sell
10:31:08	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.3371	283,427.50	Client	Buy
10:31:08	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.3500	283,750.00	Member	Buy
10:31:08	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.3500	(283,750.00)	Client	Sell
Total Futures					5		103	102,500		1,165,381.25		
Total Options												
Total for £ / R Foreign Exchange Future					5		103	102,500		1,165,381.25		
9:13:58	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.4430	(18,886.00)	Member	Sell
9:13:58	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.4430	18,886.00	Client	Buy
10:12:26	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.4475	188,950.00	Member	Buy
10:12:26	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.4475	(188,950.00)	Client	Sell
14:53:55	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3870	2,346,750.00	Member	Buy
14:53:55	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3870	(2,346,750.00)	Member	Sell
15:38:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	457	457,000	9.3817	4,287,436.90	Member	Buy
15:38:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	457	457,000	9.3817	(4,287,436.90)	Client	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
Total Futures					4		729	729,000		6,842,022.90		
Total Options												
Total for € / R Foreign Exchange Future					4		729	729,000		6,842,022.90		
9:20:29	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.6250	(265,000.00)	Member	Sell
9:20:29	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.6250	265,000.00	Client	Buy
Total Futures					1		40	40,000		265,000.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		40	40,000		265,000.00		
Total Futures					34		4,272	4,271,500		34,349,543.25		
Total Options												
Grand Total for all Instruments					34		4,272	4,271,500		34,349,543.25		