

Currency Futures & Options Matched Trades

Report for 16/08/2010

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
9:38:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.3191	(51,233.70)	Member	Sell
9:38:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.3191	51,233.70	Client	Buy
9:57:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3240	(7,324.00)	Client	Sell
9:57:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3240	7,324.00	Member	Buy
10:05:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,300	1,300,000	7.4232	9,650,160.00	Member	Buy
10:05:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,300	1,300,000	7.4232	(9,650,160.00)	Client	Sell
10:19:18	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3325	(7,332.50)	Client	Sell
10:19:18	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3325	7,332.50	Member	Buy
10:19:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3365	(1,467,300.00)	Member	Sell
10:19:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3365	1,467,300.00	Member	Buy
10:19:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3355	733,550.00	Member	Buy
10:19:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3355	(733,550.00)	Member	Sell
10:21:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3330	1,466,600.00	Member	Buy
10:21:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3330	(1,466,600.00)	Member	Sell
10:42:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5755	37,877.50	Client	Buy
10:42:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5755	(37,877.50)	Member	Sell
11:16:49	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3400	(110,100.00)	Client	Sell
11:16:49	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3400	110,100.00	Member	Buy
12:30:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	156	156,000	7.3435	(1,145,586.00)	Member	Sell
12:30:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	156	156,000	7.3515	(1,146,834.00)	Member	Sell
12:30:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	156	156,000	7.3515	1,146,834.00	Client	Buy
12:59:59	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3525	(7,352.50)	Client	Sell
12:59:59	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3525	7,352.50	Member	Buy
13:18:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.3454	(14,690.80)	Member	Sell
13:18:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.3454	14,690.80	Client	Buy
13:52:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.3480	29,392.00	Client	Buy
13:52:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.3480	(29,392.00)	Member	Sell
14:38:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3420	36,710.00	Client	Buy
14:38:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3420	(36,710.00)	Client	Sell
14:40:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3400	73,400.00	Client	Buy
14:40:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3400	(73,400.00)	Client	Sell
14:45:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3384	36,692.00	Client	Buy

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14:45:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3384	(36,692.00)	Member	Sell
15:17:10	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.3400	(44,040.00)	Client	Sell
15:17:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3422	(36,711.00)	Member	Sell
15:17:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.3410	80,751.00	Client	Buy
15:34:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4540	(7,454.00)	Member	Sell
15:34:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4540	7,454.00	Client	Buy
16:03:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3250	36,625.00	Client	Buy
16:03:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3250	(36,625.00)	Member	Sell
16:07:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.3110	95,043.00	Client	Buy
16:07:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.3110	(95,043.00)	Client	Sell
16:08:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.3110	182,775.00	Client	Buy
16:08:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.3110	(182,775.00)	Client	Sell
16:11:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.3110	87,732.00	Client	Buy
16:11:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.3110	(87,732.00)	Member	Sell
16:25:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.3189	(43,913.40)	Member	Sell
16:25:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.3189	43,913.40	Client	Buy
16:36:01	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3016	7,301.60	Client	Buy
16:36:01	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3016	(7,301.60)	Member	Sell
16:36:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3000	7,300.00	Member	Buy
16:36:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3000	(7,300.00)	Member	Sell
16:36:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.3000	219,000.00	Client	Buy
16:36:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.3000	(219,000.00)	Member	Sell
16:36:13	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3000	73,000.00	Client	Buy
16:36:13	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3000	(73,000.00)	Member	Sell
16:43:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.2908	(43,744.80)	Member	Sell
16:43:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.2908	43,744.80	Client	Buy
16:43:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2900	145,800.00	Client	Buy
16:43:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2900	(145,800.00)	Member	Sell
16:44:30	\$ / R 13/12/2010	Foreign Exchange Future	C	7.40	1	1,000	550	550,000	265.9800	(146,289,000.00)	Member	Sell
16:44:30	\$ / R 13/12/2010	Foreign Exchange Future	C	7.40	1	1,000	550	550,000	265.9800	146,289,000.00	Client	Buy
16:45:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	240	240,000	7.4153	1,779,672.00	Member	Buy
16:45:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	240	240,000	7.4153	(1,779,672.00)	Client	Sell
16:50:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5095	(7,509.50)	Member	Sell
16:50:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5095	7,509.50	Client	Buy
16:54:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.2975	(7,297.50)	Client	Sell
16:54:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.2975	7,297.50	Member	Buy
16:59:15	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5180	7,518.00	Client	Buy
16:59:15	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5180	(7,518.00)	Member	Sell
Total Futures					34		2,474	2,474,000		18,281,778.80		
Total Options					1		550	550,000		146,289,000.00		
Total for \$ / R Foreign Exchange Future					35		3,024	3,024,000		164,570,778.80		
8:26:30	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.3607	(284,017.50)	Member	Sell
8:26:30	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.3607	284,017.50	Client	Buy

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10:08:15	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.4100	34,230.00	Client	Buy
10:08:15	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.4100	(34,230.00)	Member	Sell
Total Futures					2		28	28,000		318,247.50		
Total Options												
Total for £ / R Foreign Exchange Future					2		28	28,000		318,247.50		
10:31:43	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	9.3940	(422,730.00)	Client	Sell
10:31:43	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	9.3940	422,730.00	Member	Buy
Total Futures					1		45	45,000		422,730.00		
Total Options												
Total for € / R Foreign Exchange Future					1		45	45,000		422,730.00		
8:26:30	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.5172	(162,930.00)	Member	Sell
8:26:30	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.5172	162,930.00	Client	Buy
Total Futures					1		25	25,000		162,930.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		25	25,000		162,930.00		
Total Futures					38		2,572	2,572,000		19,185,686.30		
Total Options					1		550	550,000		146,289,000.00		
Grand Total for all Instruments					39		3,122	3,122,000		165,474,686.30		