



Currency Futures & Options Matched Trades

Report for 09/07/2010

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
8:18:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6614	(76,614.00)	Member	Sell
8:18:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6614	76,614.00	Client	Buy
10:38:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6585	(76,585.00)	Member	Sell
10:38:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6585	76,585.00	Client	Buy
10:38:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6585	(382,925.00)	Member	Sell
10:38:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6585	382,925.00	Client	Buy
10:48:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.6500	(221,850.00)	Client	Sell
10:48:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.6500	221,850.00	Member	Buy
10:57:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6623	(76,623.00)	Member	Sell
10:57:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6623	76,623.00	Client	Buy
11:22:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7600	77,600.00	Client	Buy
11:22:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7600	(77,600.00)	Member	Sell
12:21:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6470	(229,410.00)	Member	Sell
12:21:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6470	229,410.00	Client	Buy
12:29:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7596	(38,798.00)	Member	Sell
12:29:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7596	38,798.00	Client	Buy
12:37:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7545	387,725.00	Client	Buy
12:37:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7545	(387,725.00)	Member	Sell
12:45:13	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.6400	993,200.00	Client	Buy
12:45:13	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.6400	(993,200.00)	Member	Sell
13:05:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6433	(1,146,495.00)	Member	Sell
13:05:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6433	1,146,495.00	Client	Buy
13:08:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7470	(1,549,400.00)	Member	Sell
13:08:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7470	1,549,400.00	Client	Buy
13:23:44	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6300	76,300.00	Client	Buy
13:23:44	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6300	(76,300.00)	Member	Sell
13:24:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7521	(3,876,050.00)	Member	Sell
13:24:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7521	3,876,050.00	Client	Buy
13:26:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7450	774,500.00	Client	Buy
13:26:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7450	(1,549,000.00)	Member	Sell
13:26:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7450	774,500.00	Client	Buy
14:31:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6600	(76,600.00)	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
14:31:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6600	76,600.00	Member	Buy
14:38:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6650	(38,325.00)	Client	Sell
14:38:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6650	38,325.00	Member	Buy
14:52:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6721	(7,672.10)	Member	Sell
14:52:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6721	7,672.10	Client	Buy
15:27:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	7.6563	(1,033,600.50)	Member	Sell
15:27:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	7.6563	1,033,600.50	Client	Buy
15:47:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.6535	344,407.50	Client	Buy
15:47:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.6535	(344,407.50)	Member	Sell
16:06:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8870	7,887,000.00	Client	Buy
16:06:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8870	(7,887,000.00)	Client	Sell
16:24:14	\$ / R 13/09/2010	Foreign Exchange Future	P	7.35	1	1,000	100	100,000	72.0000	7,200,000.00	Member	Buy
16:24:14	\$ / R 13/09/2010	Foreign Exchange Future	P	7.35	1	1,000	100	100,000	72.0000	(7,200,000.00)	Client	Sell
16:24:14	\$ / R 13/09/2010	Foreign Exchange Future	C	7.95	1	1,000	100	100,000	103.0000	10,300,000.00	Member	Buy
16:24:14	\$ / R 13/09/2010	Foreign Exchange Future	C	7.95	1	1,000	100	100,000	103.0000	(10,300,000.00)	Client	Sell
16:25:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,260	2,260,000	7.6425	17,272,050.00	Member	Buy
16:25:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,260	2,260,000	7.6425	(17,272,050.00)	Member	Sell
16:36:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,260	2,260,000	7.6379	17,261,654.00	Member	Buy
16:36:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,260	2,260,000	7.6379	(17,261,654.00)	Client	Sell
Total Futures					24		7,110	7,110,000		54,679,884.10		
Total Options					2		200	200,000		17,500,000.00		
Total for \$ / R Foreign Exchange Future					26		7,310	7,310,000		72,179,884.10		
8:32:11	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5820	(289,550.00)	Member	Sell
8:32:11	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5820	289,550.00	Client	Buy
10:53:44	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.6375	232,750.00	Client	Buy
10:53:44	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.6375	(232,750.00)	Member	Sell
11:39:20	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	209	209,000	11.7495	2,455,645.50	Member	Buy
11:39:20	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	209	209,000	11.7495	(2,455,645.50)	Client	Sell
11:39:20	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.7495	93,996.00	Member	Buy
11:39:20	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.7495	(93,996.00)	Client	Sell
11:39:20	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	21	21,000	11.7495	246,739.50	Member	Buy
11:39:20	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	21	21,000	11.7495	(246,739.50)	Client	Sell
11:39:20	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	238	238,000	11.7595	2,798,761.00	Member	Buy
11:59:57	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.5990	115,990.00	Client	Buy
11:59:57	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.5990	(115,990.00)	Member	Sell
12:38:01	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.7700	(82,390.00)	Member	Sell
12:38:01	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.7700	82,390.00	Client	Buy
12:46:42	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.7600	82,320.00	Client	Buy
12:46:42	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.7600	(82,320.00)	Member	Sell
14:03:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.5870	(347,610.00)	Member	Sell
14:03:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.5870	115,870.00	Client	Buy
14:03:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.5870	231,740.00	Client	Buy
14:51:49	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.6040	(464,160.00)	Member	Sell

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14:51:49	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.6040	464,160.00	Member	Buy
15:02:04	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.5740	(1,157,400.00)	Member	Sell
15:02:04	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.5740	1,157,400.00	Client	Buy
Total Futures					12		596	596,000		6,967,931.50		
Total Options												
Total for £ / R Foreign Exchange Future					12		596	596,000		6,967,931.50		
11:54:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0864	(86,441.00)	Member	Sell
11:54:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0864	86,441.00	Client	Buy
11:54:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0865	(86,473.00)	Member	Sell
11:54:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0865	86,473.00	Client	Buy
15:44:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	60	6,000,000	0.0867	(519,966.00)	Member	Sell
15:44:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	60	6,000,000	0.0867	519,966.00	Client	Buy
Total Futures					3		80	8,000,000		692,880.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					3		80	8,000,000		692,880.00		
12:00:02	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.8200	68,740.00	Client	Buy
12:00:02	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.8200	(68,740.00)	Member	Sell
14:47:36	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.6835	(290,505.00)	Member	Sell
14:47:36	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.6835	290,505.00	Client	Buy
Total Futures					2		37	37,000		359,245.00		
Total Options												
Total for € / R Foreign Exchange Future					2		37	37,000		359,245.00		
8:19:47	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.6396	165,990.00	Member	Buy
8:19:47	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.6396	(165,990.00)	Client	Sell
12:24:43	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.6550	(199,650.00)	Client	Sell
12:24:43	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.6550	199,650.00	Member	Buy
16:08:38	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.6500	(39,900.00)	Client	Sell
16:08:38	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.6500	39,900.00	Member	Buy
Total Futures					3		61	61,000		405,540.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		61	61,000		405,540.00		
Total Futures					44		7,884	15,804,000		63,105,480.60		
Total Options					2		200	200,000		17,500,000.00		
Grand Total for all Instruments					46		8,084	16,004,000		80,605,480.60		