

Currency Futures & Options Matched Trades

Report for 23/09/2010

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
9:06:48	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1250	(71,250.00)	Member	Sell
9:14:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.1150	49,805.00	Client	Buy
9:14:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.1150	(49,805.00)	Client	Sell
9:14:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1200	142,400.00	Client	Buy
9:14:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1150	(71,150.00)	Client	Sell
9:15:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1146	(711,460.00)	Client	Sell
9:15:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1146	711,460.00	Member	Buy
9:15:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1146	(142,292.00)	Client	Sell
9:15:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1146	142,292.00	Member	Buy
9:16:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.1146	(569,168.00)	Client	Sell
9:16:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.1146	569,168.00	Member	Buy
9:17:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	33	33,000	7.1150	(234,795.00)	Client	Sell
9:17:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	33	33,000	7.1150	234,795.00	Member	Buy
9:33:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.1465	(593,159.50)	Member	Sell
9:33:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.1465	593,159.50	Client	Buy
9:33:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1465	(142,930.00)	Member	Sell
9:33:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1465	142,930.00	Client	Buy
9:35:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2400	36,200.00	Client	Buy
9:35:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2400	(36,200.00)	Member	Sell
9:36:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1280	71,280.00	Member	Buy
9:36:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1280	(71,280.00)	Client	Sell
9:56:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1335	(7,133.50)	Client	Sell
9:56:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1335	7,133.50	Client	Buy
9:57:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1400	28,560.00	Client	Buy
9:57:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1400	(28,560.00)	Member	Sell
10:18:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1440	(357,200.00)	Member	Sell
10:18:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1440	357,200.00	Client	Buy
10:20:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	420	420,000	7.1400	(2,998,800.00)	Member	Sell
10:20:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	420	420,000	7.1520	(3,003,840.00)	Member	Sell
10:20:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	420	420,000	7.1520	3,003,840.00	Client	Buy
10:31:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1500	(7,150.00)	Client	Sell
10:31:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1500	7,150.00	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
10:34:17	\$ / R 14/03/2011	Foreign Exchange Future	C	7.60	1	1,000	500	500,000	169.8900	84,945,000.00	Member	Buy
10:34:17	\$ / R 14/03/2011	Foreign Exchange Future	C	7.60	1	1,000	500	500,000	169.8900	(84,945,000.00)	Client	Sell
10:35:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.1500	(21,450.00)	Client	Sell
10:35:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.1500	21,450.00	Member	Buy
10:36:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1460	(714,600.00)	Client	Sell
10:36:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1460	714,600.00	Member	Buy
10:39:30	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1569	715,690.00	Client	Buy
10:39:30	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1569	(715,690.00)	Member	Sell
11:00:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.1643	(14,328.60)	Member	Sell
11:00:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.1643	14,328.60	Client	Buy
11:01:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.1489	14,297,800.00	Member	Buy
11:01:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.1489	(14,297,800.00)	Client	Sell
11:06:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1500	(1,430,000.00)	Member	Sell
11:06:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1500	1,430,000.00	Member	Buy
11:24:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1080	710,800.00	Member	Buy
11:24:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1080	(710,800.00)	Client	Sell
11:24:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1207	(712,070.00)	Member	Sell
11:24:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1207	712,070.00	Client	Buy
11:24:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1261	(142,522.00)	Member	Sell
11:24:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1261	142,522.00	Client	Buy
11:24:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1211	(1,424,220.00)	Member	Sell
11:24:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1211	1,424,220.00	Client	Buy
11:24:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0953	(354,765.00)	Member	Sell
11:24:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0953	354,765.00	Client	Buy
11:56:01	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1530	143,060.00	Member	Buy
11:56:01	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1530	(143,060.00)	Client	Sell
12:19:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1545	715,450.00	Member	Buy
12:28:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	225	225,000	7.3667	(1,657,507.50)	Member	Sell
12:28:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	225	225,000	7.3667	1,657,507.50	Client	Buy
12:30:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1510	715,100.00	Member	Buy
12:31:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1540	715,400.00	Member	Buy
12:44:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.1410	214,230.00	Member	Buy
12:44:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.1410	(214,230.00)	Client	Sell
12:56:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1535	715,350.00	Member	Buy
13:06:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1530	715,300.00	Member	Buy
13:14:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	600	600,000	7.1529	(4,291,740.00)	Member	Sell
13:14:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1520	715,200.00	Member	Buy
13:43:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.1520	(64,368.00)	Client	Sell
13:43:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.1520	64,368.00	Member	Buy
13:43:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.2642	(65,377.80)	Member	Sell
13:44:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.1520	(57,216.00)	Client	Sell
13:44:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.1520	57,216.00	Member	Buy
13:44:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.2621	(58,096.80)	Member	Sell
13:44:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.2632	123,474.40	Client	Buy
13:58:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.1500	57,200.00	Client	Buy
14:14:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.1499	(593,441.70)	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
14:14:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.1499	593,441.70	Member	Buy
14:14:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.2609	(602,654.70)	Member	Sell
14:14:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.2609	602,654.70	Member	Buy
14:14:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1500	(71,500.00)	Client	Sell
14:14:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.1500	14,300.00	Member	Buy
14:14:51	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2610	(14,522.00)	Member	Sell
14:14:51	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2610	14,522.00	Member	Buy
14:21:10	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1630	(7,163.00)	Client	Sell
14:21:10	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1630	7,163.00	Member	Buy
14:21:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3747	(7,374.70)	Member	Sell
14:21:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3747	7,374.70	Client	Buy
14:36:16	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.3775	516,425.00	Member	Buy
14:36:16	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.3775	(516,425.00)	Member	Sell
14:36:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.1644	(501,508.00)	Client	Sell
14:36:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.1644	501,508.00	Member	Buy
15:38:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1745	(71,745.00)	Member	Sell
15:38:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1745	71,745.00	Client	Buy
15:46:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.1665	21,499.50	Client	Buy
15:46:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.1665	(21,499.50)	Client	Sell
15:56:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1700	(35,850.00)	Client	Sell
15:56:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1700	35,850.00	Client	Buy
15:57:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.1655	21,496.50	Member	Buy
15:57:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.1655	(21,496.50)	Client	Sell
16:11:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1500	357,500.00	Client	Buy
16:11:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1500	(357,500.00)	Client	Sell
16:12:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1500	(715,000.00)	Client	Sell
16:12:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1500	715,000.00	Member	Buy
16:14:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.1545	157,399.00	Member	Buy
16:14:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.1545	(157,399.00)	Client	Sell
16:33:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1575	(715,750.00)	Client	Sell
16:33:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1575	715,750.00	Member	Buy
16:37:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1575	(1,431,500.00)	Client	Sell
16:37:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1575	1,431,500.00	Member	Buy
16:57:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1520	71,520.00	Client	Buy
16:59:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1520	(143,040.00)	Client	Sell
16:59:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1520	71,520.00	Member	Buy
Total Futures					56		5,681	5,681,000		40,672,013.70		
Total Options					1		500	500,000		84,945,000.00		
Total for \$ / R Foreign Exchange Future					57		6,181	6,181,000		125,617,013.70		
10:52:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.1770	(558,850.00)	Client	Sell
10:52:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.1770	558,850.00	Member	Buy
11:40:35	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2295	112,295.00	Client	Buy
11:40:35	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2295	(112,295.00)	Member	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
13:53:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2005	1,120,050.00	Member	Buy
13:53:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2005	(1,120,050.00)	Client	Sell
14:41:08	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.2525	(67,515.00)	Client	Sell
14:41:21	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2575	(1,125,750.00)	Member	Sell
14:42:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	44	44,000	11.2575	(495,330.00)	Member	Sell
14:42:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.2573	1,688,595.00	Member	Buy
15:51:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2365	(1,123,650.00)	Client	Sell
15:51:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2365	1,123,650.00	Member	Buy
Total Futures					6		410	410,000		4,603,440.00		
Total Options												
Total for £ / R Foreign Exchange Future					6		410	410,000		4,603,440.00		
9:12:03	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5275	47,637.50	Member	Buy
9:12:03	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5275	(47,637.50)	Client	Sell
9:57:33	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.5300	(476,500.00)	Member	Sell
9:57:33	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.5300	476,500.00	Member	Buy
14:43:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.5556	191,112.00	Member	Buy
14:43:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.5556	(191,112.00)	Client	Sell
14:46:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	47	47,000	9.5917	(450,809.90)	Member	Sell
14:46:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	47	47,000	9.5917	450,809.90	Client	Buy
15:00:36	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5600	(47,800.00)	Client	Sell
15:00:36	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5600	47,800.00	Member	Buy
15:07:30	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.5400	95,400.00	Member	Buy
15:07:30	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.5400	(95,400.00)	Client	Sell
Total Futures					6		137	137,000		1,309,259.40		
Total Options												
Total for € / R Foreign Exchange Future					6		137	137,000		1,309,259.40		
9:37:02	CAD/ R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9020	69,020.00	Member	Buy
9:37:02	CAD/ R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9020	(69,020.00)	Client	Sell
Total Futures					1		10	10,000		69,020.00		
Total Options												
Total for CAD/ R Foreign Exchange Future					1		10	10,000		69,020.00		
Total Futures					69		6,238	6,238,000		46,653,733.10		
Total Options					1		500	500,000		84,945,000.00		
Grand Total for all Instruments					70		6,738	6,738,000		131,598,733.10		