

Currency Futures & Options Matched Trades

Report for 18/10/2010

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
8:29:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	77	77,000	7.0250	(540,925.00)	Member	Sell
8:29:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	77	77,000	7.0250	540,925.00	Client	Buy
8:41:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9950	69,950.00	Member	Buy
8:41:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9950	(69,950.00)	Client	Sell
9:03:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	6.9310	97,034.00	Member	Buy
9:03:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	6.9310	(97,034.00)	Client	Sell
9:16:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9122	6,912,200.00	Member	Buy
9:16:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9122	(6,912,200.00)	Client	Sell
9:23:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9400	(13,880.00)	Client	Sell
9:23:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9400	13,880.00	Member	Buy
9:23:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9400	(69,400.00)	Client	Sell
9:23:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9400	69,400.00	Member	Buy
9:23:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9401	(173,502.50)	Client	Sell
9:23:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9401	173,502.50	Member	Buy
9:24:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9400	34,700.00	Member	Buy
9:24:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9400	(34,700.00)	Client	Sell
9:25:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9419	(69,419.00)	Client	Sell
9:26:30	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9415	(20,824.50)	Client	Sell
9:35:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0298	175,745.00	Member	Buy
9:35:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0298	(175,745.00)	Client	Sell
9:35:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.0300	(98,420.00)	Client	Sell
9:35:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.0300	98,420.00	Client	Buy
9:35:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.0300	(77,330.00)	Client	Sell
9:35:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	11	11,000	7.0300	77,330.00	Client	Buy
9:35:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	49	49,000	7.0429	(345,102.10)	Member	Sell
9:35:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	49	49,000	7.0429	345,102.10	Client	Buy
9:45:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,550	1,550,000	6.9321	10,744,755.00	Member	Buy
9:45:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,550	1,550,000	6.9321	(10,744,755.00)	Client	Sell
9:55:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9458	(347,290.00)	Member	Sell
9:55:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9458	347,290.00	Client	Buy
10:00:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9482	(173,705.00)	Client	Sell
10:00:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9482	173,705.00	Member	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
10:02:14	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.9500	(2,780,000.00)	Client	Sell
10:02:14	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.9500	2,780,000.00	Member	Buy
10:02:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9500	(347,500.00)	Client	Sell
10:02:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9500	347,500.00	Member	Buy
10:02:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9500	(347,500.00)	Client	Sell
10:02:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9500	347,500.00	Member	Buy
10:02:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9525	1,738,125.00	Member	Buy
10:02:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9415	1,735,375.00	Member	Buy
10:02:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9415	(1,735,375.00)	Client	Sell
10:06:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.9278	48,494.60	Member	Buy
10:06:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.9278	(48,494.60)	Client	Sell
10:11:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9372	(693,720.00)	Client	Sell
10:11:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9372	693,720.00	Member	Buy
10:20:10	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9461	(694,610.00)	Client	Sell
10:20:10	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9461	694,610.00	Member	Buy
10:24:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9598	(278,392.00)	Client	Sell
10:26:48	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	460	460,000	6.9600	(3,201,600.00)	Member	Sell
10:26:48	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9600	3,480,000.00	Client	Buy
10:34:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9545	(6,954.50)	Client	Sell
10:34:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9550	69,550.00	Client	Buy
10:34:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	6.9550	(62,595.00)	Client	Sell
10:36:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	11	11,000	6.9550	(76,505.00)	Client	Sell
10:50:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9500	(208,500.00)	Member	Sell
10:50:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9451	(277,804.00)	Client	Sell
10:50:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9451	277,804.00	Member	Buy
10:53:10	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9450	(277,800.00)	Member	Sell
11:09:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9446	347,230.00	Member	Buy
11:09:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9446	(347,230.00)	Client	Sell
11:32:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9469	694,690.00	Client	Buy
11:32:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.9400	(41,640.00)	Member	Sell
11:32:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9400	34,700.00	Client	Buy
11:32:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9400	(34,700.00)	Member	Sell
11:35:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9375	13,875.00	Client	Buy
11:35:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9375	(13,875.00)	Member	Sell
11:43:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.0233	35,116,500.00	Member	Buy
11:43:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.0153	(35,076,500.00)	Client	Sell
11:43:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.9233	2,769,320.00	Member	Buy
11:51:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.0138	526,035.00	Member	Buy
11:51:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.0138	(526,035.00)	Client	Sell
12:13:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	6.9324	83,188.80	Member	Buy
12:13:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	6.9324	(83,188.80)	Client	Sell
13:43:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0310	(175,775.00)	Client	Sell
13:43:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0310	175,775.00	Member	Buy
13:43:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9400	(69,400.00)	Client	Sell
13:43:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9400	69,400.00	Member	Buy
13:43:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9450	(69,450.00)	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
13:43:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9450	69,450.00	Member	Buy
14:01:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9500	(34,750.00)	Client	Sell
14:01:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9500	34,750.00	Member	Buy
14:07:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9550	(69,550.00)	Client	Sell
14:07:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9550	69,550.00	Client	Buy
14:08:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	16	16,000	6.9572	(111,315.20)	Member	Sell
14:08:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	16	16,000	6.9572	111,315.20	Client	Buy
14:32:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9372	(20,811.60)	Client	Sell
14:32:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9372	20,811.60	Member	Buy
14:33:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9459	(173,647.50)	Member	Sell
14:33:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9459	173,647.50	Client	Buy
Total Futures					45		10,047	10,047,000		70,123,127.80		
Total Options												
Total for \$ / R Foreign Exchange Future					45		10,047	10,047,000		70,123,127.80		
8:38:11	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	698	698,000	11.0742	(7,729,791.60)	Member	Sell
8:38:11	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	698	698,000	11.0742	7,729,791.60	Client	Buy
8:40:52	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	217	217,000	11.0742	(2,403,101.40)	Member	Sell
8:40:52	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	217	217,000	11.0742	2,403,101.40	Client	Buy
9:09:52	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1460	55,730.00	Member	Buy
9:09:52	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1460	(55,730.00)	Client	Sell
9:57:32	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0200	(110,200.00)	Client	Sell
9:57:32	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0200	110,200.00	Member	Buy
10:10:32	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1599	(11,159.90)	Client	Sell
10:10:32	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1599	11,159.90	Member	Buy
14:34:10	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.0495	(165,742.50)	Member	Sell
14:34:10	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.0495	165,742.50	Client	Buy
16:53:24	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9855	219,710.00	Member	Buy
16:53:24	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9855	(219,710.00)	Client	Sell
Total Futures					7		966	966,000		10,695,435.40		
Total Options												
Total for £ / R Foreign Exchange Future					7		966	966,000		10,695,435.40		
9:18:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0854	85,400.00	Member	Buy
9:18:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0854	(85,400.00)	Client	Sell
9:18:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0854	170,800.00	Member	Buy
9:18:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0854	(170,800.00)	Client	Sell
Total Futures					2		30	3,000,000		256,200.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					2		30	3,000,000		256,200.00		
11:16:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	9.6174	865,566.00	Member	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
11:16:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	9.6174	(865,566.00)	Client	Sell
14:02:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.6178	96,178.00	Member	Buy
14:02:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.6178	(96,178.00)	Client	Sell
15:03:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.6500	(193,000.00)	Client	Sell
15:03:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.6500	193,000.00	Member	Buy
Total Futures					3		120	120,000		1,154,744.00		
Total Options												
Total for € / R Foreign Exchange Future					3		120	120,000		1,154,744.00		
9:13:17	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7810	(6,781.00)	Client	Sell
9:13:17	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7810	6,781.00	Member	Buy
11:07:08	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7214	(168,035.00)	Member	Sell
11:07:08	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7214	168,035.00	Client	Buy
13:46:00	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7898	169,745.00	Member	Buy
13:46:00	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7898	(169,745.00)	Client	Sell
Total Futures					3		51	51,000		344,561.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		51	51,000		344,561.00		
Total Futures					60		11,214	14,184,000		82,574,068.20		
Total Options												
Grand Total for all Instruments					60		11,214	14,184,000		82,574,068.20		