

Currency Futures & Options Matched Trades

Report for 17/08/2010

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
9:20:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2904	(1,458,080.00)	Member	Sell
9:20:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2904	1,458,080.00	Member	Buy
9:20:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2904	1,458,080.00	Member	Buy
9:20:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2904	(1,458,080.00)	Member	Sell
9:20:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2904	729,040.00	Member	Buy
9:20:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2904	(729,040.00)	Member	Sell
9:20:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2905	729,050.00	Member	Buy
9:20:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2905	(729,050.00)	Member	Sell
9:20:55	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2905	1,458,100.00	Member	Buy
9:20:55	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2905	(1,458,100.00)	Member	Sell
9:21:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2900	1,458,000.00	Member	Buy
9:21:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2900	(1,458,000.00)	Member	Sell
9:22:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4000	74,000.00	Client	Buy
9:22:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4000	(74,000.00)	Member	Sell
9:29:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2900	(72,900.00)	Member	Sell
9:29:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2900	72,900.00	Client	Buy
9:50:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.2925	51,047.50	Client	Buy
9:50:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.2925	(51,047.50)	Member	Sell
10:09:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2880	72,880.00	Client	Buy
10:09:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2880	(72,880.00)	Member	Sell
10:10:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3950	73,950.00	Client	Buy
10:10:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3950	(73,950.00)	Member	Sell
10:14:50	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2880	364,400.00	Client	Buy
10:14:50	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2880	(364,400.00)	Member	Sell
10:14:58	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.2850	109,275.00	Client	Buy
10:14:58	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.2850	(109,275.00)	Member	Sell
10:20:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2800	72,800.00	Client	Buy
10:20:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2800	(72,800.00)	Member	Sell
10:25:10	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2781	(36,390.50)	Member	Sell
10:25:10	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2781	36,390.50	Client	Buy
10:31:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2734	(145,468.00)	Member	Sell
10:31:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2734	145,468.00	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
10:37:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2742	(727,420.00)	Member	Sell
10:37:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2742	727,420.00	Client	Buy
10:54:27	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4960	(749,600.00)	Member	Sell
10:54:27	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4960	749,600.00	Client	Buy
10:57:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2780	(363,900.00)	Member	Sell
10:57:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2780	363,900.00	Client	Buy
10:58:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.2847	(291,388.00)	Member	Sell
10:58:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.2847	291,388.00	Client	Buy
10:59:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3880	(36,940.00)	Member	Sell
10:59:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3880	36,940.00	Client	Buy
11:01:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2658	363,290.00	Member	Buy
11:01:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2658	(363,290.00)	Client	Sell
11:04:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2868	(728,680.00)	Member	Sell
11:04:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2868	728,680.00	Client	Buy
11:08:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4027	(7,402,700.00)	Member	Sell
11:08:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4027	7,402,700.00	Client	Buy
11:12:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3829	(147,658.00)	Member	Sell
11:12:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3829	147,658.00	Client	Buy
11:12:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2700	1,454,000.00	Member	Buy
11:12:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2700	(1,454,000.00)	Member	Sell
11:16:01	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3750	73,750.00	Client	Buy
11:16:01	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3750	(73,750.00)	Member	Sell
11:18:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.3923	(2,217,690.00)	Member	Sell
11:18:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.3923	2,217,690.00	Client	Buy
12:18:10	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2784	(72,784.00)	Member	Sell
12:18:10	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2784	72,784.00	Client	Buy
13:10:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2874	(1,457,480.00)	Member	Sell
13:10:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2874	1,457,480.00	Client	Buy
13:28:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2814	(1,456,280.00)	Member	Sell
13:28:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2814	1,456,280.00	Client	Buy
13:57:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.2922	123,967.40	Client	Buy
13:57:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.2922	(123,967.40)	Member	Sell
14:38:30	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.5000	60,000.00	Client	Buy
14:38:30	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.5000	(60,000.00)	Member	Sell
15:01:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.3069	(14,613.80)	Member	Sell
15:01:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.3069	14,613.80	Client	Buy
15:35:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.2670	1,816,750.00	Member	Buy
15:35:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.2670	(1,816,750.00)	Client	Sell
15:38:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.2969	(21,890.70)	Member	Sell
15:38:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.2969	21,890.70	Client	Buy
15:44:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2964	(14,592.80)	Member	Sell
15:44:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2964	14,592.80	Client	Buy
16:42:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5200	(752,000.00)	Client	Sell
16:42:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5200	752,000.00	Member	Buy
16:58:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,104	1,104,000	7.2851	8,042,750.40	Member	Buy
16:58:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,104	1,104,000	7.2851	(8,042,750.40)	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					39		5,018	5,018,000		36,753,586.10		
Total Options												
Total for \$ / R Foreign Exchange Future					39		5,018	5,018,000		36,753,586.10		
9:07:31	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.4100	171,150.00	Client	Buy
9:07:31	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.4100	(171,150.00)	Member	Sell
9:07:36	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.4100	342,300.00	Client	Buy
9:07:36	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.4100	(342,300.00)	Member	Sell
9:07:41	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.4100	(11,410.00)	Member	Sell
15:33:09	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.4024	11,402.40	Client	Buy
15:33:09	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.4005	(45,602.00)	Member	Sell
15:33:09	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.4024	45,609.60	Client	Buy
15:35:36	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.4024	(45,609.60)	Client	Sell
15:35:36	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.4024	45,609.60	Client	Buy
Total Futures					5		54	54,000		616,071.60		
Total Options												
Total for £ / R Foreign Exchange Future					5		54	54,000		616,071.60		
9:21:37	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.3780	(46,890.00)	Member	Sell
9:21:37	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.3780	46,890.00	Client	Buy
9:29:39	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.3785	(46,892.50)	Member	Sell
9:29:39	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.3785	46,892.50	Client	Buy
14:22:36	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3860	(469,300.00)	Member	Sell
14:22:36	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3860	469,300.00	Client	Buy
15:02:31	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3930	(469,650.00)	Client	Sell
15:02:31	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3930	469,650.00	Member	Buy
16:29:41	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.3935	18,787.00	Client	Buy
16:29:41	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.3935	(18,787.00)	Member	Sell
Total Futures					5		112	112,000		1,051,519.50		
Total Options												
Total for € / R Foreign Exchange Future					5		112	112,000		1,051,519.50		
9:10:40	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.5650	65,650.00	Member	Buy
9:10:40	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.5650	(65,650.00)	Client	Sell
11:16:46	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.6010	(132,020.00)	Member	Sell
11:16:46	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.6010	132,020.00	Client	Buy
Total Futures					2		30	30,000		197,670.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		30	30,000		197,670.00		

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					51		5,214	5,214,000		38,618,847.20		
Total Options												
Grand Total for all Instruments					51		5,214	5,214,000		38,618,847.20		