

Currency Futures & Options Matched Trades

Report for 25/08/2010

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
8:21:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4300	743,000.00	Member	Buy
8:21:17	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4300	(743,000.00)	Client	Sell
9:01:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3665	(73,665.00)	Member	Sell
9:01:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3665	73,665.00	Client	Buy
9:01:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.4835	(59,868.00)	Member	Sell
9:01:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.4835	59,868.00	Client	Buy
9:30:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3,534	3,534,000	7.5002	(26,505,706.80)	Member	Sell
9:30:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3,534	3,534,000	7.5002	26,505,706.80	Client	Buy
9:38:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.4902	(2,996,080.00)	Client	Sell
9:38:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.4902	2,996,080.00	Member	Buy
9:50:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	799	799,000	7.5175	(6,006,482.50)	Member	Sell
9:50:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	799	799,000	7.5175	6,006,482.50	Client	Buy
10:01:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4800	74,800.00	Client	Buy
10:01:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4800	(74,800.00)	Member	Sell
10:18:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.3742	(44,245.20)	Member	Sell
10:18:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.3742	44,245.20	Client	Buy
10:39:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.4850	(1,871,250.00)	Client	Sell
10:39:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.4850	1,871,250.00	Member	Buy
10:54:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.3714	29,485.60	Member	Buy
10:54:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.3714	(29,485.60)	Client	Sell
11:07:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3693	(368,465.00)	Member	Sell
11:07:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3693	368,465.00	Client	Buy
11:10:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3634	(1,472,680.00)	Member	Sell
11:10:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3634	1,472,680.00	Member	Buy
11:16:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3650	(1,473,000.00)	Member	Sell
11:16:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3650	1,473,000.00	Member	Buy
11:18:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3675	(1,473,500.00)	Member	Sell
11:18:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3675	1,473,500.00	Member	Buy
11:30:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.4850	(561,375.00)	Client	Sell
11:30:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.4850	561,375.00	Member	Buy
11:41:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.3650	(44,190.00)	Client	Sell
11:41:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.3650	44,190.00	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
12:09:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4869	(3,743,450.00)	Member	Sell
12:15:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4886	(3,744,300.00)	Member	Sell
12:15:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5598	(755,980.00)	Member	Sell
12:15:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4950	7,495,000.00	Client	Buy
13:01:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3753	(36,876.50)	Member	Sell
13:01:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3753	36,876.50	Client	Buy
13:06:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.3793	(221,379.00)	Member	Sell
13:06:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.3793	221,379.00	Client	Buy
13:07:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4886	74,886.00	Member	Buy
13:07:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4886	(74,886.00)	Member	Sell
13:30:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3798	73,798.00	Member	Buy
13:30:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3798	(73,798.00)	Client	Sell
13:38:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5058	(3,752,900.00)	Member	Sell
13:38:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5058	3,752,900.00	Client	Buy
13:45:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3968	7,396.80	Member	Buy
13:45:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.3968	(7,396.80)	Member	Sell
13:47:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4000	(1,480,000.00)	Member	Sell
13:47:45	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4000	1,480,000.00	Member	Buy
13:47:50	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4000	(74,000.00)	Client	Sell
13:47:50	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4000	74,000.00	Member	Buy
14:31:55	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4200	(22,260.00)	Client	Sell
14:31:55	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.4200	22,260.00	Member	Buy
14:36:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.5200	(1,880,000.00)	Member	Sell
14:36:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.5200	1,880,000.00	Member	Buy
14:46:04	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4025	(1,480,500.00)	Member	Sell
14:46:04	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4025	1,480,500.00	Member	Buy
15:12:49	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3988	739,880.00	Member	Buy
15:12:49	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3988	(739,880.00)	Client	Sell
15:20:56	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.3968	59,174.40	Member	Buy
15:20:56	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.3968	(59,174.40)	Client	Sell
15:26:55	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4115	37,057.50	Client	Buy
15:30:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6110	304,440.00	Member	Buy
15:30:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.6110	(304,440.00)	Client	Sell
15:56:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.3975	(281,105.00)	Client	Sell
15:56:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.3975	281,105.00	Member	Buy
16:02:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3972	739,720.00	Member	Buy
16:02:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3972	(739,720.00)	Client	Sell
16:07:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5200	(37,600.00)	Client	Sell
16:07:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5200	37,600.00	Member	Buy
16:32:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4054	74,054.00	Member	Buy
16:32:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4054	(74,054.00)	Client	Sell
16:49:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4023	29,609.20	Member	Buy
16:49:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.4023	(29,609.20)	Client	Sell
16:56:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.4112	(44,467.20)	Client	Sell
16:56:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4100	7,410.00	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
Total Futures					39		8,432	8,432,000		63,081,204.35		
Total Options												
Total for \$ / R Foreign Exchange Future					39		8,432	8,432,000		63,081,204.35		
8:35:45	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5092	(287,730.00)	Member	Sell
8:35:45	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5092	287,730.00	Client	Buy
12:08:40	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.5200	115,200.00	Client	Buy
12:08:40	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.5200	(115,200.00)	Member	Sell
13:56:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.5750	57,875.00	Client	Buy
13:56:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.5750	(57,875.00)	Member	Sell
15:12:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.4419	286,047.50	Member	Buy
15:12:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.4419	(286,047.50)	Client	Sell
Total Futures					4		65	65,000		746,852.50		
Total Options												
Total for £ / R Foreign Exchange Future					4		65	65,000		746,852.50		
9:25:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0872	87,234.00	Member	Buy
9:25:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0872	(87,234.00)	Client	Sell
Total Futures					1		10	1,000,000		87,234.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					1		10	1,000,000		87,234.00		
10:27:47	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3590	2,339,750.00	Member	Buy
10:27:53	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3580	2,339,500.00	Member	Buy
10:27:58	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3580	2,339,500.00	Member	Buy
10:28:05	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3605	2,340,125.00	Member	Buy
10:28:34	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3580	2,339,500.00	Member	Buy
10:28:49	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3605	2,340,125.00	Member	Buy
10:29:04	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3575	2,339,375.00	Member	Buy
10:29:14	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.2589	1,851,780.00	Member	Buy
10:29:14	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	9.3489	(18,697,800.00)	Client	Sell
10:29:14	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3605	2,340,125.00	Member	Buy
11:57:43	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3400	(4,670,000.00)	Member	Sell
11:57:47	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	900	900,000	9.3400	8,406,000.00	Client	Buy
11:57:47	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3500	(935,000.00)	Member	Sell
11:57:47	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3400	(4,670,000.00)	Member	Sell
12:04:28	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3320	(2,333,000.00)	Member	Sell
12:04:33	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.3290	(2,332,250.00)	Member	Sell
12:07:59	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3365	(4,668,250.00)	Member	Sell
12:07:59	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.4235	(942,350.00)	Member	Sell
12:07:59	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.3425	9,342,500.00	Client	Buy
12:19:35	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	900	900,000	9.3400	(8,406,000.00)	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
12:19:35	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	9.4400	(849,600.00)	Member	Sell
12:19:35	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.3500	9,350,000.00	Client	Buy
Total Futures					11		5,145	5,145,000		48,086,265.00		
Total Options												
Total for € / R Foreign Exchange Future					11		5,145	5,145,000		48,086,265.00		
Total Futures					55		13,652	14,642,000		112,001,555.85		
Total Options												
Grand Total for all Instruments					55		13,652	14,642,000		112,001,555.85		