

Currency Futures & Options Matched Trades

Report for 19/07/2010

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
9:07:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7095	1,156,425.00	Member	Buy
9:07:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7095	(1,156,425.00)	Client	Sell
9:08:49	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7095	192,737.50	Member	Buy
9:08:49	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7095	(192,737.50)	Client	Sell
9:10:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.7100	5,782,500.00	Member	Buy
9:10:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.7100	(5,782,500.00)	Member	Sell
9:15:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6738	153,476.00	Member	Buy
9:15:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6738	(153,476.00)	Client	Sell
9:38:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6937	769,370.00	Member	Buy
9:38:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6937	(769,370.00)	Client	Sell
9:49:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	33	33,000	7.6740	253,242.00	Member	Buy
9:49:21	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	33	33,000	7.6740	(253,242.00)	Client	Sell
10:10:59	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6890	38,445.00	Member	Buy
10:10:59	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6890	(38,445.00)	Client	Sell
11:12:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.7000	500,500.00	Client	Buy
11:12:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.7000	(500,500.00)	Member	Sell
11:57:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7105	(154,210.00)	Client	Sell
11:57:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7105	154,210.00	Member	Buy
12:06:56	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7070	(77,070.00)	Member	Sell
12:06:56	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7070	77,070.00	Client	Buy
12:35:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7106	23,131.80	Member	Buy
12:35:24	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7106	(23,131.80)	Client	Sell
12:58:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	170	170,000	7.6909	1,307,453.00	Member	Buy
12:58:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	170	170,000	7.6909	(1,307,453.00)	Member	Sell
13:58:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8064	(156,128.00)	Member	Sell
13:58:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8064	156,128.00	Client	Buy
14:40:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.6980	(223,242.00)	Member	Sell
14:40:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.6980	223,242.00	Client	Buy
15:04:53	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3,700	3,700,000	7.7453	(28,657,610.00)	Member	Sell
15:04:53	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3,700	3,700,000	7.7453	28,657,610.00	Client	Buy
15:41:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7140	38,570.00	Client	Buy
15:41:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7140	(38,570.00)	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
15:51:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7000	7,700,000.00	Member	Buy
15:51:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7000	(7,700,000.00)	Client	Sell
15:51:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7145	(7,714,500.00)	Member	Sell
15:51:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7145	7,714,500.00	Client	Buy
16:36:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7245	(3,862,250.00)	Member	Sell
16:36:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7245	3,862,250.00	Client	Buy
16:41:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7200	(386,000.00)	Client	Sell
16:41:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7200	386,000.00	Member	Buy
16:44:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7225	1,930,625.00	Client	Buy
16:44:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7225	(1,930,625.00)	Member	Sell
16:52:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7490	(774,900.00)	Member	Sell
16:52:34	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7490	774,900.00	Client	Buy
16:56:59	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7490	(38,745.00)	Member	Sell
16:56:59	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7490	38,745.00	Client	Buy
Total Futures					23		8,010	8,010,000		61,891,130.30		
Total Options												
Total for \$ / R Foreign Exchange Future					23		8,010	8,010,000		61,891,130.30		
11:29:25	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7400	117,400.00	Member	Buy
11:29:25	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7400	(117,400.00)	Client	Sell
Total Futures					1		10	10,000		117,400.00		
Total Options												
Total for £ / R Foreign Exchange Future					1		10	10,000		117,400.00		
8:49:52	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0896	89,593.00	Member	Buy
8:49:52	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0896	(89,593.00)	Client	Sell
9:35:29	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	0.0891	267,372.00	Member	Buy
9:35:29	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	0.0891	(267,372.00)	Client	Sell
9:58:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	16	1,600,000	0.0888	(142,129.60)	Member	Sell
9:58:00	¥ / R 13/09/2010	Foreign Exchange Future		0.00	1	100,000	16	1,600,000	0.0888	142,129.60	Client	Buy
Total Futures					3		56	5,600,000		499,094.60		
Total Options												
Total for ¥ / R Foreign Exchange Future					3		56	5,600,000		499,094.60		
9:53:06	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	23	23,000	9.9575	229,022.50	Member	Buy
9:53:06	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	23	23,000	9.9575	(229,022.50)	Client	Sell
10:11:03	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.1065	505,325.00	Member	Buy
10:11:03	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.1065	(505,325.00)	Client	Sell
11:13:18	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9800	99,800.00	Client	Buy
11:13:18	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9800	(99,800.00)	Member	Sell
11:27:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9536	99,536.00	Member	Buy
11:27:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9536	(99,536.00)	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
11:43:10	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9850	99,850.00	Client	Buy
11:43:10	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9850	(99,850.00)	Member	Sell
12:00:27	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9885	998,850.00	Member	Buy
12:00:27	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9885	(998,850.00)	Client	Sell
15:41:31	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0000	(50,000.00)	Client	Sell
15:41:31	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0000	50,000.00	Client	Buy
15:43:30	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9700	997,000.00	Member	Buy
15:43:30	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9700	(997,000.00)	Client	Sell
16:02:32	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	55	55,000	10.0000	(550,000.00)	Client	Sell
16:02:32	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	55	55,000	10.0000	550,000.00	Member	Buy
16:02:33	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0000	(100,000.00)	Client	Sell
16:02:33	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0000	100,000.00	Member	Buy
16:07:18	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0150	(100,150.00)	Member	Sell
16:07:18	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0150	100,150.00	Client	Buy
16:31:29	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.1460	507,300.00	Member	Buy
16:31:29	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.1460	(507,300.00)	Client	Sell
Total Futures					12		433	433,000		4,336,833.50		
Total Options												
Total for € / R Foreign Exchange Future					12		433	433,000		4,336,833.50		
8:39:50	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.5765	(164,412.50)	Member	Sell
8:39:50	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.5765	164,412.50	Client	Buy
10:31:57	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.6955	(53,564.00)	Member	Sell
10:31:57	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.6955	53,564.00	Client	Buy
10:47:59	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6910	66,910.00	Client	Buy
10:47:59	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6910	(66,910.00)	Member	Sell
10:48:03	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6890	66,890.00	Client	Buy
10:48:03	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6890	(66,890.00)	Member	Sell
11:13:18	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6800	66,800.00	Client	Buy
11:13:18	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6800	(66,800.00)	Member	Sell
13:58:16	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6650	66,650.00	Client	Buy
13:58:16	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6650	(66,650.00)	Member	Sell
Total Futures					6		73	73,000		485,226.50		
Total Options												
Total for AU\$ / R Foreign Exchange Future					6		73	73,000		485,226.50		
Total Futures					45		8,582	14,126,000		67,329,684.90		
Total Options												
Grand Total for all Instruments					45		8,582	14,126,000		67,329,684.90		