

Currency Futures & Options Matched Trades

Report for 20/09/2010

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
9:01:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2235	(36,117.50)	Member	Sell
9:01:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2235	36,117.50	Client	Buy
9:01:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2235	(14,447.00)	Member	Sell
9:01:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2235	14,447.00	Client	Buy
9:19:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2300	(72,300.00)	Client	Sell
9:19:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2300	72,300.00	Client	Buy
9:34:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2300	361,500.00	Client	Buy
9:34:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2300	(361,500.00)	Member	Sell
9:34:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2300	36,150.00	Client	Buy
9:34:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2300	(36,150.00)	Member	Sell
9:51:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.2520	7,252,000.00	Member	Buy
9:51:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.2520	(7,252,000.00)	Client	Sell
10:05:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	775	775,000	7.2263	(5,600,382.50)	Member	Sell
10:05:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	775	775,000	7.2263	5,600,382.50	Client	Buy
10:30:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.2137	(288,548.00)	Member	Sell
10:30:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.2137	288,548.00	Client	Buy
10:42:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.2039	43,223.40	Member	Buy
10:42:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.2039	(43,223.40)	Client	Sell
11:11:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2085	720,850.00	Client	Buy
11:11:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2085	(720,850.00)	Member	Sell
11:13:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2014	36,007.00	Member	Buy
11:13:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2014	(36,007.00)	Client	Sell
11:15:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2027	(36,013.50)	Client	Sell
11:15:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2027	36,013.50	Client	Buy
11:18:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2020	72,020.00	Member	Buy
11:18:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2020	(72,020.00)	Client	Sell
11:40:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2000	360,000.00	Client	Buy
11:40:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2000	(360,000.00)	Member	Sell
11:40:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2000	72,000.00	Client	Buy
11:40:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2000	(72,000.00)	Member	Sell
11:53:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	775	775,000	7.2100	(5,587,750.00)	Member	Sell
11:53:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	775	775,000	7.2100	5,587,750.00	Client	Buy

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12:12:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2036	36,018.00	Member	Buy
12:12:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2036	(36,018.00)	Client	Sell
12:18:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2121	(36,060.50)	Member	Sell
12:18:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2121	36,060.50	Client	Buy
13:00:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2140	(72,140.00)	Client	Sell
13:00:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2140	72,140.00	Client	Buy
15:11:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2300	(72,300.00)	Client	Sell
15:11:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2300	72,300.00	Member	Buy
16:08:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,302	1,302,000	7.2300	(9,413,460.00)	Member	Sell
16:08:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,302	1,302,000	7.2300	9,413,460.00	Client	Buy
16:15:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	450	450,000	7.4122	3,335,490.00	Member	Buy
16:15:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	450	450,000	7.4122	(3,335,490.00)	Client	Sell
16:19:53	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.2210	7,221.00	Client	Buy
16:19:53	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.2210	(7,221.00)	Member	Sell
16:21:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2220	72,220.00	Client	Buy
16:21:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2220	(72,220.00)	Member	Sell
16:28:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2195	(360,975.00)	Member	Sell
16:28:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2195	360,975.00	Client	Buy
16:57:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2155	14,431.00	Client	Buy
16:57:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2155	(14,431.00)	Member	Sell
16:58:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2150	721,500.00	Client	Buy
16:58:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2150	(721,500.00)	Member	Sell
Total Futures					27		4,793	4,793,000		34,731,124.40		
Total Options												
Total for \$ / R Foreign Exchange Future					27		4,793	4,793,000		34,731,124.40		
10:23:09	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	11.2700	(135,240.00)	Client	Sell
10:23:09	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	11.2700	135,240.00	Member	Buy
10:30:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2806	(112,806.00)	Member	Sell
10:30:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2806	112,806.00	Client	Buy
11:23:31	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2240	(112,240.00)	Member	Sell
11:23:31	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2240	112,240.00	Client	Buy
11:44:27	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.2265	(78,585.50)	Member	Sell
11:44:27	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.2265	78,585.50	Client	Buy
12:49:50	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2500	56,250.00	Client	Buy
12:49:50	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2500	(56,250.00)	Member	Sell
16:33:45	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.2490	(89,992.00)	Member	Sell
16:33:45	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.2490	89,992.00	Client	Buy
16:47:22	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2500	112,500.00	Client	Buy
16:47:22	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2500	(112,500.00)	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
Total Futures					7		62	62,000		697,613.50		
Total Options												
Total for £ / R Foreign Exchange Future					7		62	62,000		697,613.50		
10:10:27	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.4625	(18,925.00)	Member	Sell
10:10:27	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.4625	18,925.00	Client	Buy
11:12:22	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.4401	28,320.30	Client	Buy
11:12:22	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.4401	(28,320.30)	Member	Sell
11:44:43	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.4281	37,712.40	Client	Buy
11:44:43	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.4281	(37,712.40)	Member	Sell
Total Futures					3		9	9,000		84,957.70		
Total Options												
Total for € / R Foreign Exchange Future					3		9	9,000		84,957.70		
9:09:47	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7650	169,125.00	Member	Buy
9:09:47	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7650	(169,125.00)	Client	Sell
Total Futures					1		25	25,000		169,125.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		25	25,000		169,125.00		
15:38:22	CAD/ R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9820	139,640.00	Member	Buy
15:38:22	CAD/ R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9820	(139,640.00)	Client	Sell
Total Futures					1		20	20,000		139,640.00		
Total Options												
Total for CAD/ R Foreign Exchange Future					1		20	20,000		139,640.00		
Total Futures					39		4,909	4,909,000		35,822,460.60		
Total Options												
Grand Total for all Instruments					39		4,909	4,909,000		35,822,460.60		