

Currency Futures & Options Matched Trades

Report for 21/09/2010

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
9:50:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2115	(1,442,300.00)	Client	Sell
9:50:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2115	1,442,300.00	Member	Buy
9:55:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.3200	278,160.00	Client	Buy
9:55:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.3200	(278,160.00)	Member	Sell
9:55:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2184	721,840.00	Client	Buy
9:55:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2184	(721,840.00)	Member	Sell
10:04:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2100	72,100.00	Client	Buy
10:04:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2100	(72,100.00)	Member	Sell
10:04:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2100	36,050.00	Client	Buy
10:04:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2100	(36,050.00)	Member	Sell
10:35:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4000	370,000.00	Client	Buy
10:35:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4000	(370,000.00)	Member	Sell
10:38:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1984	719,840.00	Client	Buy
10:38:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1984	(719,840.00)	Member	Sell
10:40:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	73	73,000	7.1904	524,899.20	Member	Buy
10:40:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	73	73,000	7.1904	(524,899.20)	Client	Sell
10:51:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2024	720,240.00	Client	Buy
10:51:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2024	(720,240.00)	Member	Sell
11:00:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.2025	(43,215.00)	Member	Sell
11:00:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.2025	43,215.00	Client	Buy
11:01:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	73	73,000	7.2000	525,600.00	Client	Buy
11:01:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	73	73,000	7.2000	(525,600.00)	Member	Sell
11:11:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1925	(3,596,250.00)	Member	Sell
11:11:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1925	3,596,250.00	Member	Buy
12:23:02	\$ / R 13/12/2010	Foreign Exchange Future	C	7.25	1	1,000	5	5,000	177.0000	(885,000.00)	Client	Sell
12:23:02	\$ / R 13/12/2010	Foreign Exchange Future	C	7.25	1	1,000	5	5,000	177.0000	885,000.00	Member	Buy
12:38:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.2000	7,200.00	Client	Buy
12:38:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.2000	(7,200.00)	Member	Sell
13:06:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1980	143,960.00	Client	Buy
13:06:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1980	(143,960.00)	Member	Sell
13:07:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1975	143,950.00	Client	Buy
13:07:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1975	(143,950.00)	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
14:09:14	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2019	720,190.00	Client	Buy
14:09:14	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2019	(720,190.00)	Member	Sell
14:48:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1985	(107,977.50)	Member	Sell
14:48:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1985	107,977.50	Client	Buy
14:58:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	540	540,000	7.1934	(3,884,436.00)	Member	Sell
14:58:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	540	540,000	7.2054	(3,890,916.00)	Member	Sell
14:58:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	540	540,000	7.2054	3,890,916.00	Client	Buy
14:58:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.1934	21,580,200.00	Member	Buy
14:58:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.1934	(21,580,200.00)	Client	Sell
15:15:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	350	350,000	7.1947	(2,518,145.00)	Member	Sell
15:15:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	350	350,000	7.1947	2,518,145.00	Client	Buy
15:29:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1900	35,950.00	Client	Buy
15:29:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1900	(35,950.00)	Client	Sell
15:29:30	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1925	(35,962.50)	Client	Sell
15:31:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2020	(36,010.00)	Client	Sell
15:32:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2015	720,150.00	Client	Buy
15:32:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.2020	(648,180.00)	Member	Sell
15:40:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	78	78,000	7.2140	(562,692.00)	Member	Sell
15:40:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	78	78,000	7.2140	562,692.00	Client	Buy
16:52:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2020	(72,020.00)	Client	Sell
16:52:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2020	72,020.00	Member	Buy
Total Futures					26		5,764	5,764,000		41,496,063.95		
Total Options					1		5	5,000		885,000.00		
Total for \$ / R Foreign Exchange Future					27		5,769	5,769,000		42,381,063.95		
8:40:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.1998	(279,995.00)	Member	Sell
8:40:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.1998	279,995.00	Client	Buy
8:42:53	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2543	(112,543.00)	Member	Sell
8:42:53	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2543	112,543.00	Client	Buy
9:08:39	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	11.2430	505,935.00	Client	Buy
9:08:39	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	11.2430	(505,935.00)	Member	Sell
9:34:42	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.2030	(168,045.00)	Member	Sell
9:34:42	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.2030	168,045.00	Client	Buy
9:52:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.2085	(336,255.00)	Member	Sell
9:52:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.2085	336,255.00	Client	Buy
10:04:32	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1790	(111,790.00)	Member	Sell
10:04:32	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1790	111,790.00	Client	Buy
11:02:33	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1800	(1,118,000.00)	Member	Sell
11:02:33	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1800	1,118,000.00	Client	Buy
11:09:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1760	55,880.00	Client	Buy
11:09:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1760	(55,880.00)	Member	Sell
11:10:03	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1700	55,850.00	Client	Buy
11:10:03	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1700	(55,850.00)	Member	Sell
11:43:17	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1670	(111,670.00)	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
11:43:17	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1670	111,670.00	Client	Buy
12:37:38	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1650	1,116,500.00	Client	Buy
12:37:38	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1650	(1,116,500.00)	Member	Sell
14:14:23	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1700	(11,170.00)	Client	Sell
14:14:23	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1700	11,170.00	Client	Buy
14:45:03	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.1700	(279,250.00)	Client	Sell
14:45:03	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.1700	279,250.00	Member	Buy
15:00:37	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	31	31,000	11.1870	346,797.00	Client	Buy
15:00:37	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,497	1,497,000	11.1870	16,746,939.00	Client	Buy
15:00:37	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2,056	2,056,000	11.1870	(23,000,472.00)	Member	Sell
15:00:37	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	528	528,000	11.1870	5,906,736.00	Client	Buy
Total Futures					15		2,437	2,437,000		27,263,355.00		
Total Options												
Total for £ / R Foreign Exchange Future					15		2,437	2,437,000		27,263,355.00		
14:21:05	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.4400	47,200.00	Client	Buy
14:21:05	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.4400	(47,200.00)	Client	Sell
14:31:19	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.4400	28,320.00	Client	Buy
14:31:19	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.4400	(28,320.00)	Member	Sell
14:54:29	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.4220	282,660.00	Member	Buy
14:54:29	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.4220	(282,660.00)	Client	Sell
Total Futures					3		38	38,000		358,180.00		
Total Options												
Total for € / R Foreign Exchange Future					3		38	38,000		358,180.00		
9:58:26	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7510	6,751.00	Member	Buy
9:58:26	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7510	(6,751.00)	Client	Sell
11:09:13	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7600	135,200.00	Client	Buy
11:09:13	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7600	(135,200.00)	Member	Sell
14:02:32	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.7350	26,940.00	Member	Buy
14:02:32	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.7350	(26,940.00)	Client	Sell
Total Futures					3		25	25,000		168,891.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		25	25,000		168,891.00		
Total Futures					47		8,264	8,264,000		69,286,489.95		
Total Options					1		5	5,000		885,000.00		
Grand Total for all Instruments					48		8,269	8,269,000		70,171,489.95		