

Currency Futures & Options Matched Trades

Report for 20/12/2010

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
8:08:11	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0375	(703,750.00)	Member	Sell
8:08:11	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0375	703,750.00	Client	Buy
10:10:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0325	3,516,250.00	Member	Buy
10:10:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0250	3,512,500.00	Member	Buy
10:10:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0250	(3,512,500.00)	Client	Sell
10:15:03	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9500	69,500.00	Member	Buy
11:22:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9675	209,025.00	Client	Buy
11:22:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9675	(209,025.00)	Member	Sell
11:36:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9575	(139,150.00)	Client	Sell
11:36:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9650	69,650.00	Member	Buy
11:40:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	73	73,000	6.9695	(508,773.50)	Client	Sell
11:40:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	73	73,000	6.9695	508,773.50	Member	Buy
11:48:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0595	2,117,850.00	Member	Buy
11:48:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0595	(2,117,850.00)	Client	Sell
11:57:52	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9685	13,937.00	Client	Buy
11:57:52	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9685	(13,937.00)	Client	Sell
12:09:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9615	348,075.00	Member	Buy
12:09:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9615	(348,075.00)	Client	Sell
12:24:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9670	6,967.00	Client	Buy
12:24:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9670	6,967.00	Client	Buy
12:24:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9670	13,934.00	Client	Buy
12:24:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	6.9670	118,439.00	Client	Buy
12:24:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	47	47,000	6.9670	(327,449.00)	Client	Sell
12:24:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	26	26,000	6.9670	181,142.00	Client	Buy
12:25:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9670	(6,967.00)	Client	Sell
12:25:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9670	6,967.00	Member	Buy
12:30:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0525	3,526,250.00	Member	Buy
12:30:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0450	3,522,500.00	Member	Buy
12:30:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0450	(3,522,500.00)	Client	Sell
12:42:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	199	199,000	6.9670	1,386,433.00	Member	Buy
12:42:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	199	199,000	6.9670	(1,386,433.00)	Member	Sell
14:06:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	6.9275	62,347.50	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
14:06:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	6.9275	(62,347.50)	Client	Sell
14:33:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9210	(20,763.00)	Client	Sell
14:33:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9210	20,763.00	Member	Buy
14:37:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.9200	48,440.00	Client	Buy
14:37:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.9200	(48,440.00)	Member	Sell
15:07:38	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9070	69,070.00	Member	Buy
15:07:38	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9070	(69,070.00)	Client	Sell
15:14:52	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0000	140,000.00	Client	Buy
15:14:52	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0000	(140,000.00)	Member	Sell
15:23:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.8965	(517,237.50)	Client	Sell
15:23:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.8965	517,237.50	Member	Buy
15:45:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8800	(68,800.00)	Member	Sell
15:45:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8800	68,800.00	Client	Buy
15:45:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9199	(69,199.00)	Member	Sell
16:53:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9201	20,760.30	Client	Buy
16:53:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9201	(20,760.30)	Client	Sell
16:54:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9202	(276,808.00)	Client	Sell
16:54:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9202	276,808.00	Member	Buy
16:54:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.9202	(41,521.20)	Client	Sell
16:54:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.9202	41,521.20	Member	Buy
Total Futures					26		2,510	2,510,000		17,618,006.50		
Total Options												
Total for \$ / R Foreign Exchange Future					26		2,510	2,510,000		17,618,006.50		

9:19:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.7900	(3,237,000.00)	Member	Sell
9:19:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	10.8020	(648,120.00)	Member	Sell
9:19:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	10.8020	648,120.00	Client	Buy
9:19:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	240	240,000	10.8020	(2,592,480.00)	Member	Sell
9:19:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	240	240,000	10.8020	2,592,480.00	Client	Buy
15:02:15	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7400	53,700.00	Client	Buy
15:02:15	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7400	(53,700.00)	Member	Sell
15:16:50	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7301	536,505.00	Client	Buy
15:16:50	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7301	(536,505.00)	Client	Sell
15:19:58	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.7340	(322,020.00)	Client	Sell
15:19:58	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.7340	322,020.00	Member	Buy
16:51:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.7549	(4,301,960.00)	Member	Sell
16:51:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.7549	4,301,960.00	Client	Buy
Total Futures					7		935	935,000		10,073,285.00		
Total Options												
Total for £ / R Foreign Exchange Future					7		935	935,000		10,073,285.00		

9:19:37	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.1350	63,945.00	Client	Buy
9:19:37	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.1350	(63,945.00)	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
9:32:25	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.1230	63,861.00	Member	Buy
9:32:25	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.1230	(63,861.00)	Client	Sell
9:50:23	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.1375	36,550.00	Client	Buy
9:50:23	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.1375	(36,550.00)	Member	Sell
14:19:03	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.1200	36,480.00	Client	Buy
14:19:03	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.1200	(36,480.00)	Member	Sell
14:27:49	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.1070	27,321.00	Member	Buy
14:27:49	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.1070	(27,321.00)	Client	Sell
14:28:07	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	22	22,000	9.1030	200,266.00	Member	Buy
14:28:07	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	22	22,000	9.1030	(200,266.00)	Client	Sell
14:34:15	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.1050	18,210.00	Member	Buy
14:34:15	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.1050	(18,210.00)	Client	Sell
15:07:49	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.0790	90,790.00	Member	Buy
15:07:49	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.0790	(90,790.00)	Client	Sell
15:16:33	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.0700	453,500.00	Member	Buy
15:16:33	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.0700	(453,500.00)	Client	Sell
15:20:08	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.0770	136,155.00	Member	Buy
15:20:08	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.0770	(136,155.00)	Client	Sell
15:26:33	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.0730	90,730.00	Member	Buy
15:26:33	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.0730	(90,730.00)	Client	Sell
16:53:13	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.0900	45,450.00	Member	Buy
16:53:13	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.0900	(45,450.00)	Client	Sell
Total Futures					12		139	139,000		1,263,258.00		
Total Options												
Total for € / R Foreign Exchange Future					12		139	139,000		1,263,258.00		
8:41:09	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,151	2,151,000	6.7785	14,580,553.50	Member	Buy
8:41:09	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,151	2,151,000	6.7785	(14,580,553.50)	Client	Sell
9:48:20	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,151	2,151,000	6.7750	(14,573,025.00)	Member	Sell
9:48:20	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,151	2,151,000	6.7750	14,573,025.00	Client	Buy
9:49:53	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,151	2,151,000	6.7625	14,546,137.50	Member	Buy
9:49:53	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,151	2,151,000	6.7625	(14,546,137.50)	Client	Sell
Total Futures					3		6,453	6,453,000		43,699,716.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		6,453	6,453,000		43,699,716.00		
Total Futures					48		10,037	10,037,000		72,654,265.50		
Total Options												
Grand Total for all Instruments					48		10,037	10,037,000		72,654,265.50		