

Currency Futures & Options Matched Trades

Report for 29/12/2010

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
8:03:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7600	135,200.00	Member	Buy
8:03:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7600	(135,200.00)	Client	Sell
8:03:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7300	(673,000.00)	Member	Sell
8:03:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7300	673,000.00	Client	Buy
9:07:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7500	33,750.00	Member	Buy
9:07:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7500	(33,750.00)	Client	Sell
9:10:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.7480	(303,660.00)	Client	Sell
9:10:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.7480	303,660.00	Member	Buy
9:41:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.7610	101,415.00	Member	Buy
9:41:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.7610	(101,415.00)	Client	Sell
9:48:27	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7620	202,860.00	Member	Buy
9:48:27	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7620	(202,860.00)	Client	Sell
9:53:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7630	67,630.00	Member	Buy
9:53:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7630	(67,630.00)	Client	Sell
10:24:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.7650	20,295.00	Client	Buy
10:24:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.7650	(20,295.00)	Client	Sell
10:40:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.7660	20,298.00	Member	Buy
10:40:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.7660	(20,298.00)	Client	Sell
10:46:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8700	34,350.00	Client	Buy
10:46:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8700	(34,350.00)	Member	Sell
10:54:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9555	6,955.50	Client	Buy
10:54:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9555	(6,955.50)	Member	Sell
11:03:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8605	(34,302.50)	Member	Sell
11:03:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8605	34,302.50	Client	Buy
11:05:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7700	13,540.00	Client	Buy
11:05:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7700	(13,540.00)	Member	Sell
11:09:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8500	34,250.00	Client	Buy
11:09:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8500	(34,250.00)	Member	Sell
11:58:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7501	6,750.10	Client	Buy
11:58:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7501	(6,750.10)	Member	Sell
12:00:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7481	6,748.10	Client	Buy
12:00:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7481	(6,748.10)	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
12:00:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7480	33,740.00	Client	Buy
12:00:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7480	(33,740.00)	Member	Sell
12:00:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7479	33,739.50	Client	Buy
12:00:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7479	(33,739.50)	Member	Sell
12:00:56	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8300	136,600.00	Client	Buy
12:00:56	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8300	(136,600.00)	Member	Sell
12:09:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7479	(6,747,900.00)	Member	Sell
12:09:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7479	6,747,900.00	Member	Buy
12:12:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7355	(673,550.00)	Member	Sell
12:12:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7355	673,550.00	Client	Buy
12:12:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7350	202,050.00	Client	Buy
12:12:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7350	(202,050.00)	Member	Sell
12:24:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	6.7310	107,696.00	Client	Buy
12:24:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	6.7310	(107,696.00)	Client	Sell
12:35:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	184	184,000	6.7310	1,238,504.00	Client	Buy
12:35:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	184	184,000	6.7310	(1,238,504.00)	Member	Sell
12:35:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	39	39,000	6.7305	262,489.50	Client	Buy
12:35:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	39	39,000	6.7305	(262,489.50)	Member	Sell
12:36:37	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7355	(673,550.00)	Member	Sell
12:36:37	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7355	673,550.00	Client	Buy
12:36:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.7265	(1,681,625.00)	Member	Sell
12:36:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7265	672,650.00	Client	Buy
12:36:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7265	672,650.00	Client	Buy
12:36:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.7265	336,325.00	Client	Buy
13:55:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8090	6,809.00	Member	Buy
13:55:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8090	(6,809.00)	Client	Sell
14:11:24	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.7445	(101,167.50)	Member	Sell
14:11:24	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.7445	101,167.50	Client	Buy
14:50:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7489	(134,978.00)	Client	Sell
14:50:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7489	134,978.00	Client	Buy
15:29:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.7489	269,956.00	Client	Buy
15:29:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.7489	(269,956.00)	Member	Sell
16:25:48	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7390	(13,478.00)	Member	Sell
16:25:48	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7390	13,478.00	Client	Buy
16:28:03	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7300	134,600.00	Client	Buy
16:34:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7300	(168,250.00)	Client	Sell
16:34:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7300	33,650.00	Client	Buy
16:39:01	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7325	201,975.00	Client	Buy
16:39:01	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7325	(201,975.00)	Client	Sell
16:47:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.7300	(100,950.00)	Client	Sell
16:56:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7515	(135,030.00)	Member	Sell
16:56:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	6.7423	235,980.50	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					37		2,168	2,168,000		14,619,041.95		
Total Options												
Total for \$ / R Foreign Exchange Future					37		2,168	2,168,000		14,619,041.95		
10:51:02	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.4095	(312,285.00)	Member	Sell
10:51:02	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.4095	312,285.00	Client	Buy
11:44:16	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3800	51,900.00	Client	Buy
11:44:16	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3800	(51,900.00)	Member	Sell
11:59:03	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.3700	10,370.00	Client	Buy
12:08:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.3650	(51,825,000.00)	Member	Sell
12:08:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4650	(5,232,500.00)	Member	Sell
12:08:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.3750	51,875,000.00	Client	Buy
12:29:55	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.3545	(1,035,450.00)	Member	Sell
12:29:55	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.3545	1,035,450.00	Client	Buy
13:52:24	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	10.4700	(136,110.00)	Client	Sell
13:52:24	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	10.4700	136,110.00	Member	Buy
14:30:15	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.3700	(311,100.00)	Client	Sell
14:30:15	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	29	29,000	10.3700	300,730.00	Member	Buy
Total Futures					7		5,428	5,428,000		56,313,095.00		
Total Options												
Total for £ / R Foreign Exchange Future					7		5,428	5,428,000		56,313,095.00		
9:37:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9182	(891,820.00)	Member	Sell
9:37:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9182	891,820.00	Client	Buy
10:00:14	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.8870	1,333,050.00	Member	Buy
10:00:14	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.8850	1,332,750.00	Member	Buy
10:00:14	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.8850	(1,332,750.00)	Client	Sell
10:03:12	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.9880	35,952.00	Member	Buy
10:03:12	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.9880	(35,952.00)	Client	Sell
11:08:10	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	8.8800	710,400.00	Client	Buy
11:08:10	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	8.8800	(710,400.00)	Member	Sell
11:43:38	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	8.8750	710,000.00	Client	Buy
11:43:38	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	8.8750	(710,000.00)	Member	Sell
11:57:06	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.8701	8,870.10	Client	Buy
12:15:09	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	8.8230	61,761.00	Member	Buy
12:15:09	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	8.8230	(61,761.00)	Client	Sell
13:13:46	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.0700	(36,280.00)	Member	Sell
13:13:46	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.0700	36,280.00	Client	Buy
15:16:44	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.8700	(266,100.00)	Client	Sell
15:16:44	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	29	29,000	8.8700	257,230.00	Member	Buy
15:27:36	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.8680	532,080.00	Client	Buy
15:27:36	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.8680	(532,080.00)	Member	Sell
15:32:51	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8640	44,320.00	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
15:32:51	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8640	(44,320.00)	Member	Sell
Total Futures					11		595	595,000		5,287,988.05		
Total Options												
Total for € / R Foreign Exchange Future					11		595	595,000		5,287,988.05		
Total Futures					55		8,191	8,191,000		76,220,125.00		
Total Options												
Grand Total for all Instruments					55		8,191	8,191,000		76,220,125.00		