

Currency Futures & Options Matched Trades

Report for 30/12/2010

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
9:05:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.6903	26,761.20	Client	Buy
9:05:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.6903	(26,761.20)	Member	Sell
9:05:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	188	188,000	6.6802	1,255,877.60	Client	Buy
9:05:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	188	188,000	6.6802	(1,255,877.60)	Member	Sell
9:05:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.6800	133,600.00	Client	Buy
9:05:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.6800	(133,600.00)	Member	Sell
9:07:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.6775	(133,550.00)	Member	Sell
9:07:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.6775	133,550.00	Client	Buy
9:08:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.6700	26,680.00	Client	Buy
9:08:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.6700	(26,680.00)	Client	Sell
9:08:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6700	(66,700.00)	Client	Sell
9:23:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.6750	26,700.00	Client	Buy
9:23:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.6750	(26,700.00)	Client	Sell
9:25:16	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7740	(135,480.00)	Member	Sell
9:25:16	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7740	135,480.00	Client	Buy
9:26:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8400	13,680.00	Member	Buy
9:26:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8400	(13,680.00)	Client	Sell
9:31:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.6870	100,305.00	Client	Buy
9:31:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.6870	(100,305.00)	Member	Sell
9:35:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.6805	(3,340,250.00)	Member	Sell
9:35:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.6805	3,340,250.00	Client	Buy
9:40:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.6786	(3,339,300.00)	Member	Sell
9:40:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.6886	(3,344,300.00)	Member	Sell
9:40:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.6886	1,003,290.00	Client	Buy
9:40:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	350	350,000	6.6886	2,341,010.00	Client	Buy
9:40:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6900	(66,900.00)	Member	Sell
9:40:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6900	66,900.00	Client	Buy
9:40:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.6750	133,500.00	Client	Buy
9:40:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6800	(66,800.00)	Client	Sell
9:41:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.6800	(267,200.00)	Client	Sell
9:41:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.6800	267,200.00	Client	Buy
9:54:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.6900	33,450.00	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
9:54:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.6900	(33,450.00)	Client	Sell
9:56:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.6800	33,400.00	Client	Buy
9:56:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.6800	(33,400.00)	Client	Sell
9:57:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8755	(27,502.00)	Member	Sell
9:57:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8755	27,502.00	Client	Buy
10:20:05	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8800	137,600.00	Client	Buy
10:20:05	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8800	(137,600.00)	Member	Sell
10:20:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.6882	(46,817.40)	Client	Sell
10:22:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	85	85,000	6.6882	(568,497.00)	Client	Sell
10:22:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.6943	26,777.20	Client	Buy
10:23:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	34	34,000	6.6912	(227,500.80)	Client	Sell
10:25:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	36	36,000	6.6893	(240,814.80)	Client	Sell
10:27:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	95	95,000	6.6882	635,379.00	Member	Buy
10:27:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	95	95,000	6.6882	(635,379.00)	Client	Sell
10:36:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.6990	33,495.00	Client	Buy
10:36:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.6990	(33,495.00)	Member	Sell
10:43:10	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.7720	2,031,600.00	Member	Buy
10:43:10	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.7720	(2,031,600.00)	Client	Sell
10:48:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	61	61,000	6.6962	408,468.20	Member	Buy
10:48:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	61	61,000	6.6962	(408,468.20)	Client	Sell
10:49:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3,150	3,150,000	6.7110	(21,139,650.00)	Member	Sell
10:49:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,850	1,850,000	6.7110	12,415,350.00	Client	Buy
10:49:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	460	460,000	6.7110	3,087,060.00	Client	Buy
10:49:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	840	840,000	6.7110	5,637,240.00	Client	Buy
10:51:08	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.7003	(20,100.90)	Client	Sell
10:56:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7900	135,800.00	Client	Buy
10:56:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7900	(135,800.00)	Member	Sell
11:06:01	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7050	(134,100.00)	Member	Sell
11:06:01	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7050	134,100.00	Client	Buy
11:21:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.7123	335,615.00	Client	Buy
11:22:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7050	(67,050.00)	Client	Sell
11:38:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.7900	(54,320.00)	Client	Sell
11:38:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.7900	54,320.00	Client	Buy
11:45:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7935	(1,358,700.00)	Member	Sell
11:45:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7935	1,358,700.00	Client	Buy
11:45:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7936	(203,808.00)	Member	Sell
11:45:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7936	203,808.00	Client	Buy
11:54:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7068	(33,534.00)	Member	Sell
11:54:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7068	33,534.00	Client	Buy
12:06:24	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	165	165,000	6.7015	1,105,747.50	Client	Buy
12:06:24	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	219	219,000	6.7038	(1,468,132.20)	Member	Sell
12:12:06	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7081	(670,810.00)	Member	Sell
12:12:06	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7081	670,810.00	Client	Buy
12:20:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.7000	335,000.00	Client	Buy
12:20:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.7000	100,500.00	Client	Buy
12:38:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.6900	1,003,500.00	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
12:38:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.6900	(1,003,500.00)	Member	Sell
12:55:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	6.7750	(474,250.00)	Client	Sell
12:55:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	6.7750	474,250.00	Member	Buy
13:01:37	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7000	67,000.00	Client	Buy
13:16:01	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.6820	26,728.00	Member	Buy
13:16:01	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.6820	(26,728.00)	Client	Sell
13:34:51	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.6990	(1,004,850.00)	Member	Sell
13:34:51	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.6990	1,004,850.00	Client	Buy
13:35:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.6990	(669,900.00)	Member	Sell
13:35:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.6990	669,900.00	Client	Buy
13:35:57	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.6920	(133,840.00)	Member	Sell
13:35:57	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.6920	133,840.00	Client	Buy
15:17:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.6990	(1,339,800.00)	Client	Sell
15:18:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.6990	(1,339,800.00)	Client	Sell
15:18:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7000	6,700,000.00	Member	Buy
15:18:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.7000	(13,400,000.00)	Client	Sell
15:18:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7000	(13,400.00)	Client	Sell
15:18:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,502	1,502,000	6.6986	10,061,297.20	Member	Buy
15:24:02	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8690	6,869.00	Member	Buy
15:24:02	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8690	(6,869.00)	Client	Sell
16:40:57	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.7100	301,950.00	Client	Buy
16:40:57	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.7100	(301,950.00)	Client	Sell

Total Futures 50 8,961 8,961,000 60,099,862.00

Total Options

Total for \$ / R Foreign Exchange Future 50 8,961 8,961,000 60,099,862.00

9:38:13	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3600	(51,800.00)	Client	Sell
9:38:13	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3600	51,800.00	Client	Buy
9:58:24	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.6380	(21,276.00)	Member	Sell
9:58:24	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.6380	21,276.00	Client	Buy
10:00:58	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3595	(103,595.00)	Client	Sell
10:00:58	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3595	103,595.00	Member	Buy
10:20:38	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.5055	(105,055.00)	Member	Sell
10:20:38	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.5055	105,055.00	Client	Buy
11:27:40	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.3900	519,500.00	Client	Buy
11:27:40	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.3900	(519,500.00)	Member	Sell
12:03:14	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.5180	21,036.00	Client	Buy
12:03:14	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.5180	(21,036.00)	Member	Sell
12:52:19	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3330	206,660.00	Member	Buy
12:52:19	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3330	(206,660.00)	Client	Sell
12:53:56	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.4525	(418,100.00)	Client	Sell
12:53:56	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.4525	418,100.00	Member	Buy
13:16:45	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3070	51,535.00	Member	Buy
13:16:45	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3070	(51,535.00)	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
13:52:21	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.3260	1,032,600.00	Client	Buy
13:52:21	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.3260	(1,032,600.00)	Member	Sell
Total Futures					10		244	244,000		2,531,157.00		
Total Options												
Total for £ / R Foreign Exchange Future					10		244	244,000		2,531,157.00		
11:43:18	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8930	(444,650.00)	Member	Sell
11:43:18	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8930	444,650.00	Client	Buy
16:11:13	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.8940	222,350.00	Member	Buy
16:35:19	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.9000	222,500.00	Member	Buy
16:35:19	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.9000	(222,500.00)	Client	Sell
Total Futures					3		88	87,500		778,325.00		
Total Options												
Total for € / R Foreign Exchange Future					3		88	87,500		778,325.00		
Total Futures					63		9,293	9,292,500		63,409,344.00		
Total Options												
Grand Total for all Instruments					63		9,293	9,292,500		63,409,344.00		