

Currency Futures & Options Matched Trades

Report for 21/02/2011

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
8:18:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1575	(1,431,500.00)	Member	Sell
8:18:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1575	1,431,500.00	Client	Buy
8:18:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1405	714,050.00	Member	Buy
9:02:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,034	1,034,000	7.1465	7,389,481.00	Member	Buy
9:02:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,034	1,034,000	7.1465	(7,389,481.00)	Client	Sell
9:02:50	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.2620	(435,720.00)	Member	Sell
9:02:50	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.2620	435,720.00	Client	Buy
9:03:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	49	49,000	7.1575	350,717.50	Member	Buy
9:03:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	49	49,000	7.1575	(350,717.50)	Client	Sell
9:05:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,424	1,424,000	7.1425	10,170,920.00	Member	Buy
9:05:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,424	1,424,000	7.1425	(10,170,920.00)	Client	Sell
9:05:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.1677	14,335,400.00	Member	Buy
9:05:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.1677	(14,335,400.00)	Client	Sell
9:10:10	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3,558	3,558,000	7.1780	(25,539,324.00)	Member	Sell
9:10:10	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3,558	3,558,000	7.1780	25,539,324.00	Client	Buy
9:15:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.3560	58,848.00	Member	Buy
9:15:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.3560	(58,848.00)	Client	Sell
9:35:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1479	71,479.00	Member	Buy
9:35:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1479	(71,479.00)	Client	Sell
9:37:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1481	71,481.00	Member	Buy
9:37:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1481	(71,481.00)	Client	Sell
9:40:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1520	(715,200.00)	Client	Sell
9:40:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1520	715,200.00	Member	Buy
9:46:25	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2537	(36,268.50)	Member	Sell
9:46:25	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2537	36,268.50	Client	Buy
9:54:37	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3536	(36,768.00)	Member	Sell
9:54:37	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3536	36,768.00	Client	Buy
10:02:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.2361	7,236.10	Member	Buy
10:02:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.2361	(7,236.10)	Client	Sell
10:04:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1443	(35,721.50)	Member	Sell
10:04:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1443	35,721.50	Client	Buy
10:05:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.1414	49,989.80	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
10:05:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.1414	(49,989.80)	Client	Sell
10:06:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.1414	(21,424.20)	Client	Sell
10:06:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.1414	21,424.20	Member	Buy
10:07:38	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.1444	250,054.00	Client	Buy
10:10:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	85	85,000	7.3219	622,361.50	Member	Buy
10:10:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	85	85,000	7.3219	(622,361.50)	Client	Sell
10:10:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	85	85,000	7.3419	624,061.50	Member	Buy
10:10:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	87	87,000	7.1244	619,822.80	Member	Buy
10:10:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	87	87,000	7.1244	(619,822.80)	Client	Sell
10:10:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	52	52,000	7.1444	371,508.80	Member	Buy
10:10:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	86	86,000	7.2195	620,877.00	Member	Buy
10:10:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	86	86,000	7.2195	(620,877.00)	Client	Sell
10:10:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	86	86,000	7.2395	622,597.00	Member	Buy
10:10:55	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.4261	616,366.30	Member	Buy
10:10:55	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.4261	(616,366.30)	Client	Sell
10:10:55	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	83	83,000	7.4461	618,026.30	Member	Buy
10:30:15	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1570	7,157.00	Client	Buy
10:30:15	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1570	(7,157.00)	Member	Sell
10:48:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.1552	(14,310.40)	Member	Sell
10:48:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.1552	14,310.40	Client	Buy
10:56:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2504	362,520.00	Member	Buy
10:56:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2504	(362,520.00)	Client	Sell
11:01:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.1600	57,280.00	Client	Buy
11:01:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.1600	(57,280.00)	Member	Sell
11:19:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1633	(3,581,650.00)	Member	Sell
11:19:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1633	3,581,650.00	Member	Buy
11:46:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1700	(71,700.00)	Client	Sell
11:46:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1700	71,700.00	Member	Buy
11:49:51	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1705	358,525.00	Client	Buy
11:49:51	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1705	(358,525.00)	Member	Sell
12:00:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.1695	121,881.50	Member	Buy
12:00:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.1695	(121,881.50)	Client	Sell
12:02:03	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.1705	(286,820.00)	Member	Sell
12:02:03	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.1705	286,820.00	Client	Buy
12:06:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.1685	121,864.50	Client	Buy
12:06:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.1685	(121,864.50)	Member	Sell
12:11:17	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1675	143,350.00	Member	Buy
12:11:17	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1675	(143,350.00)	Client	Sell
12:43:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2692	(36,346.00)	Member	Sell
12:43:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2692	36,346.00	Client	Buy
12:43:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0419	352,095.00	Member	Buy
12:43:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.1577	(7,157,700.00)	Client	Sell
12:43:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1689	3,584,450.00	Member	Buy
13:04:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1705	1,792,625.00	Member	Buy
13:04:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0749	353,745.00	Member	Buy
13:21:04	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1670	1,791,750.00	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
13:57:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1710	(1,792,750.00)	Member	Sell
13:57:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1710	1,792,750.00	Member	Buy
14:03:13	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2721	(727,210.00)	Member	Sell
14:03:13	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2721	727,210.00	Client	Buy
14:21:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1641	71,641.00	Member	Buy
14:21:27	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1641	(71,641.00)	Client	Sell
15:43:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1677	35,838.50	Member	Buy
15:43:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1677	(35,838.50)	Client	Sell
16:21:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1636	143,272.00	Member	Buy
16:21:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.1635	573,080.00	Member	Buy
16:21:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1520	(1,430,400.00)	Client	Sell
Total Futures					45		11,326	11,325,500		81,217,457.40		
Total Options												
Total for \$ / R Foreign Exchange Future					45		11,326	11,325,500		81,217,457.40		
9:08:36	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.6365	1,163,650.00	Client	Buy
9:08:36	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.6365	(1,163,650.00)	Member	Sell
9:49:11	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.6000	81,200.00	Client	Buy
9:49:11	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.6000	(81,200.00)	Member	Sell
10:12:24	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.5850	81,095.00	Client	Buy
10:12:24	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.5850	57,925.00	Client	Buy
10:14:58	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	54	54,000	11.5650	624,510.00	Member	Buy
10:14:58	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	54	54,000	11.5650	(624,510.00)	Client	Sell
10:14:58	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	42	42,000	11.5850	486,570.00	Member	Buy
10:22:32	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	53	53,000	11.7120	620,736.00	Member	Buy
10:22:32	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	53	53,000	11.7120	(620,736.00)	Client	Sell
10:22:32	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	53	53,000	11.7320	621,796.00	Member	Buy
10:35:35	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.5910	(2,318,200.00)	Member	Sell
10:35:35	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.5910	2,318,200.00	Client	Buy
10:37:02	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	52	52,000	11.8640	616,928.00	Member	Buy
10:37:02	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	52	52,000	11.8640	(616,928.00)	Client	Sell
10:37:02	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	52	52,000	11.8840	617,968.00	Member	Buy
10:42:16	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	52	52,000	12.0240	625,248.00	Member	Buy
10:42:16	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	52	52,000	12.0040	624,208.00	Member	Buy
10:42:16	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	52	52,000	12.0040	(624,208.00)	Client	Sell
12:51:54	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8275	(118,275.00)	Client	Sell
12:51:54	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8275	118,275.00	Client	Buy
Total Futures					11		634	633,500		7,413,008.00		
Total Options												
Total for £ / R Foreign Exchange Future					11		634	633,500		7,413,008.00		
9:17:58	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8000	98,000.00	Client	Buy
9:17:58	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8000	(98,000.00)	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
9:24:36	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8000	98,000.00	Client	Buy
9:24:36	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8000	(98,000.00)	Member	Sell
10:01:01	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7850	97,850.00	Client	Buy
10:01:01	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7850	(97,850.00)	Member	Sell
10:12:23	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7930	(97,930.00)	Member	Sell
10:12:23	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7930	97,930.00	Client	Buy
10:54:20	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8220	(98,220.00)	Member	Sell
10:54:20	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8220	98,220.00	Client	Buy
11:01:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	9.8000	58,800.00	Member	Buy
11:01:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	9.8000	(58,800.00)	Client	Sell
15:24:08	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8000	49,000.00	Client	Buy
15:24:09	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8000	(49,000.00)	Member	Sell
16:26:54	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.7905	(1,958,100.00)	Member	Sell
16:26:54	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.7905	1,958,100.00	Client	Buy
Total Futures					8		261	261,000		2,555,900.00		
Total Options												
Total for € / R Foreign Exchange Future					8		261	261,000		2,555,900.00		
10:24:31	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2425	144,850.00	Client	Buy
10:24:31	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2425	(144,850.00)	Member	Sell
10:39:36	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2210	(1,444,200.00)	Member	Sell
10:39:36	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2210	1,444,200.00	Client	Buy
12:08:21	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2058	72,058.00	Member	Buy
12:08:21	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2058	(72,058.00)	Client	Sell
16:57:45	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2230	72,230.00	Member	Buy
16:57:45	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2230	(72,230.00)	Client	Sell
Total Futures					4		240	240,000		1,733,338.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					4		240	240,000		1,733,338.00		
Total Futures					68		12,460	12,460,000		92,919,703.40		
Total Options												
Grand Total for all Instruments					68		12,460	12,460,000		92,919,703.40		