

Currency Futures & Options Matched Trades

Report for 21/12/2010

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
9:22:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8900	(13,780.00)	Client	Sell
9:22:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8900	13,780.00	Client	Buy
9:22:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	6.8900	(82,680.00)	Client	Sell
9:22:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	6.8900	82,680.00	Client	Buy
9:24:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0191	7,019,100.00	Member	Buy
9:24:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0120	7,012,000.00	Member	Buy
9:24:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0120	(7,012,000.00)	Client	Sell
9:28:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.8835	1,032,525.00	Member	Buy
9:28:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.8835	(1,032,525.00)	Client	Sell
9:59:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8900	(34,450.00)	Client	Sell
9:59:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8900	34,450.00	Client	Buy
10:02:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8900	(13,780.00)	Client	Sell
10:02:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8900	13,780.00	Client	Buy
10:27:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4,691	4,691,000	6.9045	(32,389,009.50)	Member	Sell
10:27:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4,691	4,691,000	6.9045	32,389,009.50	Client	Buy
10:42:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8900	(27,560.00)	Client	Sell
10:42:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8900	27,560.00	Client	Buy
11:17:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9935	(69,935.00)	Member	Sell
11:17:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9935	69,935.00	Client	Buy
11:47:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9000	20,700.00	Client	Buy
11:47:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.8983	48,288.10	Member	Buy
11:47:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8988	(68,988.00)	Client	Sell
14:17:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9060	(20,718.00)	Member	Sell
14:17:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9060	20,718.00	Client	Buy
14:45:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0800	354,000.00	Client	Buy
14:45:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0800	(354,000.00)	Member	Sell
15:02:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8995	(68,995.00)	Member	Sell
15:02:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8995	68,995.00	Client	Buy
15:15:03	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0835	(70,835.00)	Member	Sell
15:15:03	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0835	70,835.00	Client	Buy
15:26:52	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8905	68,905.00	Client	Buy
15:26:52	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8905	(68,905.00)	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
15:26:52	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.8905	55,124.00	Client	Buy
15:26:52	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.8905	(55,124.00)	Member	Sell
15:26:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.8900	41,340.00	Client	Buy
15:26:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.8900	(41,340.00)	Member	Sell
15:26:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8900	68,900.00	Client	Buy
15:26:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8900	(68,900.00)	Member	Sell
15:26:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	6.8895	110,232.00	Client	Buy
15:26:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	6.8895	(110,232.00)	Member	Sell
15:37:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.8895	(172,237.50)	Member	Sell
15:37:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.8895	172,237.50	Client	Buy
15:40:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8900	34,450.00	Client	Buy
15:40:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8900	(34,450.00)	Member	Sell
15:40:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8891	137,782.00	Client	Buy
15:40:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8891	(137,782.00)	Member	Sell
16:27:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9025	(276,100.00)	Member	Sell
16:27:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9025	276,100.00	Client	Buy
16:37:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	145	145,000	6.8951	(999,789.50)	Client	Sell
16:37:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	145	145,000	6.8951	999,789.50	Member	Buy
16:44:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8950	689,500.00	Client	Buy
16:44:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8950	(689,500.00)	Member	Sell

Total Futures 26 6,844 6,844,000 47,423,165.55

Total Options

Total for \$ / R Foreign Exchange Future 26 6,844 6,844,000 47,423,165.55

9:31:17	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7020	21,404.00	Member	Buy
9:31:17	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7020	(21,404.00)	Client	Sell
10:52:31	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.7240	2,681,000.00	Member	Buy
10:52:31	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.7240	(2,681,000.00)	Member	Sell
11:51:18	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7070	107,070.00	Client	Buy
11:51:18	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7070	(107,070.00)	Member	Sell
11:53:46	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.9675	(87,740.00)	Member	Sell
11:53:46	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.9675	87,740.00	Client	Buy
11:54:41	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7000	53,500.00	Client	Buy
11:54:41	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7000	(53,500.00)	Member	Sell
12:04:18	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8200	216,400.00	Client	Buy
12:04:18	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8200	(216,400.00)	Member	Sell
12:04:18	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.8200	162,300.00	Client	Buy
12:04:18	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.8200	(162,300.00)	Member	Sell
13:52:06	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.8200	97,380.00	Client	Buy
13:52:06	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.8200	(97,380.00)	Member	Sell
13:57:42	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9500	219,000.00	Client	Buy
13:57:42	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9500	(219,000.00)	Member	Sell
14:02:37	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.6851	320,553.00	Client	Buy
14:02:37	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.6851	(320,553.00)	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
14:02:37	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.6850	267,125.00	Client	Buy
14:02:37	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.6850	(267,125.00)	Member	Sell
14:43:28	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	62	62,000	10.6400	659,680.00	Member	Buy
14:43:28	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	62	62,000	10.6400	(659,680.00)	Client	Sell
15:06:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.6774	(266,935.00)	Member	Sell
15:06:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.6774	266,935.00	Client	Buy
15:27:04	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6620	(2,665,500.00)	Member	Sell
15:27:04	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6620	2,665,500.00	Member	Buy
15:27:05	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6620	(2,665,500.00)	Member	Sell
15:27:05	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6620	2,665,500.00	Member	Buy
15:31:42	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6770	(53,385.00)	Member	Sell
15:31:42	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6770	53,385.00	Client	Buy
15:42:17	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6800	2,670,000.00	Member	Buy
15:42:17	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6800	(2,670,000.00)	Member	Sell
15:42:18	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6755	(2,668,875.00)	Member	Sell
15:42:18	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6755	2,668,875.00	Member	Buy
15:43:46	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6765	(5,338,250.00)	Member	Sell
15:43:46	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6765	5,338,250.00	Member	Buy
15:43:47	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6770	2,669,250.00	Member	Buy
15:43:47	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6770	(2,669,250.00)	Member	Sell
15:45:56	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6765	(5,338,250.00)	Member	Sell
15:45:56	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6765	5,338,250.00	Member	Buy
15:45:56	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6780	2,669,500.00	Member	Buy
15:45:56	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6780	(2,669,500.00)	Member	Sell
15:46:17	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6755	(2,668,875.00)	Member	Sell
15:46:17	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6755	2,668,875.00	Member	Buy
16:07:57	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,250	2,250,000	10.6769	24,023,025.00	Member	Buy
16:07:57	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,250	2,250,000	10.6769	(24,023,025.00)	Member	Sell
16:46:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.6575	266,437.50	Member	Buy
16:46:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.6575	(266,437.50)	Client	Sell

Total Futures 25 5,511 5,511,000 58,856,934.50

Total Options

Total for £ / R Foreign Exchange Future 25 5,511 5,511,000 58,856,934.50

10:26:50	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	9.0580	108,696.00	Member	Buy
10:26:50	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	9.0580	(108,696.00)	Client	Sell
10:27:04	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	22	22,000	9.0580	199,276.00	Member	Buy
10:27:04	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	22	22,000	9.0580	(199,276.00)	Client	Sell
10:28:22	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	9.0540	81,486.00	Member	Buy
10:28:22	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	9.0540	(81,486.00)	Client	Sell
10:30:59	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.0590	(63,413.00)	Client	Sell
10:30:59	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.0590	63,413.00	Member	Buy
11:55:36	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3150	(93,150.00)	Member	Sell
11:55:36	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3150	93,150.00	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
12:22:36	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.0795	(2,269,875.00)	Member	Sell
12:22:36	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.0795	2,269,875.00	Member	Buy
Total Futures					6		310	310,000		2,815,896.00		
Total Options												
Total for € / R Foreign Exchange Future					6		310	310,000		2,815,896.00		
12:15:46	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	44	44,000	6.7895	298,738.00	Member	Buy
12:15:46	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	44	44,000	6.7895	(298,738.00)	Client	Sell
16:46:00	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7903	169,757.50	Member	Buy
16:46:00	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7903	(169,757.50)	Client	Sell
Total Futures					2		69	69,000		468,495.50		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		69	69,000		468,495.50		
12:19:55	CAD/ R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8060	272,240.00	Member	Buy
12:19:55	CAD/ R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8060	(272,240.00)	Client	Sell
Total Futures					1		40	40,000		272,240.00		
Total Options												
Total for CAD/ R Foreign Exchange Future					1		40	40,000		272,240.00		
Total Futures					60		12,774	12,774,000		109,836,731.55		
Total Options												
Grand Total for all Instruments					60		12,774	12,774,000		109,836,731.55		