

Currency Futures & Options Matched Trades

Report for 22/12/2010

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
8:00:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	42	42,000	6.9000	(289,800.00)	Member	Sell
8:00:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	42	42,000	6.9000	289,800.00	Client	Buy
8:00:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9000	(690,000.00)	Member	Sell
8:00:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9000	690,000.00	Client	Buy
8:00:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8850	(344,250.00)	Member	Sell
8:00:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8850	344,250.00	Client	Buy
8:28:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9550	695,500.00	Member	Buy
8:28:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9550	(695,500.00)	Client	Sell
9:36:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8900	6,890.00	Client	Buy
9:36:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8845	27,538.00	Member	Buy
9:36:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8856	(34,428.00)	Client	Sell
11:07:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8955	(34,477.50)	Member	Sell
11:07:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8955	34,477.50	Client	Buy
11:45:38	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9830	(34,915.00)	Member	Sell
11:45:38	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9830	34,915.00	Client	Buy
11:53:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9835	(34,917.50)	Member	Sell
11:53:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9835	34,917.50	Client	Buy
11:56:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9835	(34,917.50)	Member	Sell
11:56:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9835	34,917.50	Client	Buy
12:36:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8900	34,450.00	Client	Buy
12:36:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8900	(34,450.00)	Member	Sell
12:48:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8910	(34,455.00)	Member	Sell
12:48:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8910	34,455.00	Client	Buy
14:13:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9700	348,500.00	Client	Buy
14:13:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9700	(348,500.00)	Member	Sell
14:13:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.8800	103,200.00	Client	Buy
14:13:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.8800	(103,200.00)	Member	Sell
14:13:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8800	68,800.00	Client	Buy
14:13:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8800	(68,800.00)	Member	Sell
14:13:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8800	137,600.00	Client	Buy
14:13:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8800	(137,600.00)	Member	Sell
14:13:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9695	34,847.50	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
14:13:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9695	(34,847.50)	Member	Sell
14:14:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8800	(34,400.00)	Member	Sell
14:14:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8800	34,400.00	Client	Buy
14:27:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8790	68,790.00	Client	Buy
14:27:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8790	(68,790.00)	Member	Sell
14:36:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8640	13,728.00	Member	Buy
14:36:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8640	(13,728.00)	Client	Sell
14:42:38	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	33	33,000	6.8620	226,446.00	Member	Buy
14:42:38	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	33	33,000	6.8620	(226,446.00)	Client	Sell
14:42:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8620	(13,724.00)	Client	Sell
14:42:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8620	13,724.00	Member	Buy
15:01:30	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8814	(344,070.00)	Member	Sell
15:01:30	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8814	344,070.00	Client	Buy

Total Futures 23 529 529,000 3,656,216.00

Total Options

Total for \$ / R Foreign Exchange Future 23 529 529,000 3,656,216.00

9:34:17	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6670	(53,335.00)	Member	Sell
9:34:17	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6670	53,335.00	Client	Buy
10:48:30	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.6380	63,828.00	Member	Buy
10:48:30	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.6380	(63,828.00)	Client	Sell
10:58:40	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.6500	74,550.00	Client	Buy
10:58:40	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.6500	(74,550.00)	Member	Sell
11:17:15	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.6340	1,063,400.00	Member	Buy
11:17:15	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.6340	(1,063,400.00)	Client	Sell
11:43:11	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6370	(2,659,250.00)	Member	Sell
11:43:11	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6370	2,659,250.00	Member	Buy
12:54:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6700	(213,400.00)	Member	Sell
12:54:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6700	213,400.00	Client	Buy
12:54:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	10.6700	(853,600.00)	Member	Sell
12:54:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	10.6700	853,600.00	Client	Buy
12:54:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.6580	(1,065,800.00)	Member	Sell
13:43:53	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.9035	(163,552.50)	Member	Sell
13:43:53	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.9035	163,552.50	Client	Buy
14:00:43	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	10.6520	(181,084.00)	Member	Sell
14:00:43	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	10.6520	181,084.00	Client	Buy
14:00:43	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.6520	(95,868.00)	Member	Sell
14:00:43	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.6520	95,868.00	Client	Buy
14:00:43	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	26	26,000	10.6500	(276,900.00)	Member	Sell
14:30:17	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.6260	318,780.00	Client	Buy
14:30:17	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.6260	(318,780.00)	Member	Sell
14:45:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6370	(212,740.00)	Member	Sell
14:45:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6370	212,740.00	Client	Buy
15:04:18	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6305	(53,152.50)	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
15:04:18	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6305	53,152.50	Client	Buy
16:17:06	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.7500	75,250.00	Client	Buy
16:17:06	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.7500	(75,250.00)	Member	Sell
Total Futures					15		634	634,000		6,753,140.00		
Total Options												
Total for £ / R Foreign Exchange Future					15		634	634,000		6,753,140.00		
10:03:49	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.0450	18,090.00	Client	Buy
10:03:49	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.0450	(18,090.00)	Member	Sell
11:43:48	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.0560	(2,264,000.00)	Member	Sell
11:43:48	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.0560	2,264,000.00	Member	Buy
14:06:28	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	19	19,000	9.0550	(172,045.00)	Member	Sell
14:06:28	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	19	19,000	9.0550	172,045.00	Client	Buy
14:06:28	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	11	11,000	9.0550	(99,605.00)	Member	Sell
14:06:28	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	11	11,000	9.0550	99,605.00	Client	Buy
14:06:28	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.0500	(271,500.00)	Member	Sell
14:29:15	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.2700	463,500.00	Client	Buy
14:29:15	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.2700	(463,500.00)	Member	Sell
Total Futures					6		347	347,000		3,152,990.00		
Total Options												
Total for € / R Foreign Exchange Future					6		347	347,000		3,152,990.00		
Total Futures					43		1,510	1,510,000		13,562,346.00		
Total Options												
Grand Total for all Instruments					43		1,510	1,510,000		13,562,346.00		