

Currency Futures & Options Matched Trades

Report for 18/01/2011

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
8:04:37	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,546	1,546,000	6.9505	(10,745,473.00)	Member	Sell
8:04:37	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,546	1,546,000	6.9505	10,745,473.00	Client	Buy
8:05:08	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9505	(13,901.00)	Member	Sell
8:05:08	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9505	13,901.00	Client	Buy
8:37:04	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	74	74,000	6.8626	(507,832.40)	Member	Sell
8:37:04	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	74	74,000	6.8626	507,832.40	Client	Buy
8:41:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	103	103,000	6.9512	(715,973.60)	Member	Sell
8:41:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	103	103,000	6.9512	715,973.60	Client	Buy
8:50:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9843	698,430.00	Client	Buy
8:50:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9843	(698,430.00)	Client	Sell
9:04:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9450	138,900.00	Client	Buy
9:04:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9450	(138,900.00)	Member	Sell
9:17:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9390	27,756.00	Client	Buy
9:17:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9390	(27,756.00)	Member	Sell
9:39:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9419	(694,190.00)	Member	Sell
9:39:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9419	694,190.00	Client	Buy
9:39:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9350	(693,500.00)	Client	Sell
10:20:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9101	27,640.40	Client	Buy
10:20:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9101	(27,640.40)	Member	Sell
10:20:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9101	20,730.30	Client	Buy
10:20:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9101	(20,730.30)	Member	Sell
10:27:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9065	690,650.00	Member	Buy
10:27:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9065	(690,650.00)	Client	Sell
10:46:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1145	(711,450.00)	Member	Sell
10:46:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1145	711,450.00	Member	Buy
10:46:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9175	(691,750.00)	Member	Sell
10:46:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9175	691,750.00	Member	Buy
10:46:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1164	(711,640.00)	Member	Sell
10:46:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1164	711,640.00	Member	Buy
10:46:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1175	(355,875.00)	Member	Sell
10:46:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1175	355,875.00	Member	Buy
11:17:45	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1135	35,567.50	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
11:17:45	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1135	(35,567.50)	Member	Sell
12:25:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9145	(34,572.50)	Member	Sell
12:25:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9145	34,572.50	Client	Buy
13:03:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1215	(71,215.00)	Member	Sell
13:03:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1215	71,215.00	Client	Buy
14:53:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9301	693,010.00	Member	Buy
14:53:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9301	(693,010.00)	Member	Sell
14:57:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0260	14,052.00	Member	Buy
14:57:04	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0260	(14,052.00)	Client	Sell
15:01:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	220	220,000	6.9472	(1,528,384.00)	Member	Sell
15:01:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	220	220,000	6.9472	1,528,384.00	Client	Buy
15:02:36	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0350	(351,750.00)	Client	Sell
15:02:36	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0350	351,750.00	Member	Buy
15:17:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9404	312,318.00	Member	Buy
15:17:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9404	(312,318.00)	Client	Sell
15:52:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9525	(6,952,500.00)	Member	Sell
15:52:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9525	6,952,500.00	Client	Buy
15:59:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9450	173,625.00	Member	Buy
15:59:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9450	(173,625.00)	Client	Sell
16:04:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9550	(208,650.00)	Client	Sell
16:04:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9550	208,650.00	Member	Buy
16:38:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9457	694,570.00	Member	Buy
16:38:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9457	(694,570.00)	Member	Sell
16:38:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9467	694,670.00	Member	Buy
16:38:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9467	(694,670.00)	Member	Sell
16:38:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9477	694,770.00	Member	Buy
16:38:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9477	(694,770.00)	Member	Sell
16:38:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9487	694,870.00	Member	Buy
16:38:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9487	(694,870.00)	Member	Sell
16:45:07	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	13,000	13,000,000	6.9526	(90,383,800.00)	Member	Sell
16:45:07	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	13,000	13,000,000	6.9526	90,383,800.00	Client	Buy
Total Futures					32		17,348	17,348,000		120,637,265.70		
Total Options												
Total for \$ / R Foreign Exchange Future					32		17,348	17,348,000		120,637,265.70		

9:06:05	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.0240	11,024.00	Member	Buy
9:06:05	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.0240	(11,024.00)	Client	Sell
9:15:54	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0230	(110,230.00)	Client	Sell
9:15:54	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0230	110,230.00	Member	Buy
11:21:24	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0380	110,380.00	Member	Buy
11:21:24	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0380	(110,380.00)	Client	Sell
11:29:33	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0320	(110,320.00)	Client	Sell
11:29:33	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0320	110,320.00	Member	Buy
11:30:05	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0480	1,104,800.00	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
11:30:05	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0480	(1,104,800.00)	Member	Sell
11:30:06	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0490	1,104,900.00	Member	Buy
11:30:06	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0490	(1,104,900.00)	Member	Sell
15:18:29	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.0980	221,960.00	Member	Buy
15:18:29	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.0980	(221,960.00)	Client	Sell
Total Futures					7		251	251,000		2,773,614.00		
Total Options												
Total for £ / R Foreign Exchange Future					7		251	251,000		2,773,614.00		
9:03:03	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.2340	(92,340.00)	Member	Sell
9:03:03	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.2340	92,340.00	Client	Buy
9:03:23	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.2190	92,190.00	Member	Buy
9:03:23	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.2190	(92,190.00)	Client	Sell
15:01:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	128	128,000	9.3054	(1,191,091.20)	Member	Sell
15:01:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	128	128,000	9.3054	1,191,091.20	Client	Buy
15:17:44	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.2780	185,560.00	Member	Buy
15:17:44	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.2780	(185,560.00)	Client	Sell
16:13:47	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3130	(93,130.00)	Member	Sell
16:13:47	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3130	93,130.00	Client	Buy
16:39:08	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.4200	(141,300.00)	Client	Sell
16:39:08	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.4200	141,300.00	Member	Buy
Total Futures					6		193	193,000		1,795,611.20		
Total Options												
Total for € / R Foreign Exchange Future					6		193	193,000		1,795,611.20		
Total Futures					45		17,792	17,792,000		125,206,490.90		
Total Options												
Grand Total for all Instruments					45		17,792	17,792,000		125,206,490.90		