



# Currency Futures & Options Matched Trades

Report for 06/01/2011

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
8:14:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	590	590,000	6.8203	(4,023,977.00)	Member	Sell
8:14:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	590	590,000	6.8203	4,023,977.00	Client	Buy
9:00:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7800	(6,780.00)	Member	Sell
9:00:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7800	6,780.00	Member	Buy
9:04:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7682	6,768.20	Member	Buy
9:04:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7682	(6,768.20)	Member	Sell
9:14:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	590	590,000	6.8057	(4,015,363.00)	Member	Sell
9:14:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	590	590,000	6.8057	4,015,363.00	Client	Buy
9:19:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8698	(1,717,450.00)	Member	Sell
9:19:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8698	1,717,450.00	Member	Buy
9:21:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7942	13,588.40	Client	Buy
9:42:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7865	(1,357,300.00)	Member	Sell
9:42:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	801	801,000	6.7865	(5,435,986.50)	Member	Sell
9:42:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	801	801,000	6.7865	5,435,986.50	Member	Buy
9:42:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,001	1,001,000	6.7875	6,794,287.50	Member	Buy
9:42:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,001	1,001,000	6.7875	(6,794,287.50)	Member	Sell
9:42:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8750	(1,718,750.00)	Member	Sell
9:43:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	6.7955	(61,159.50)	Client	Sell
9:43:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9710	1,742,750.00	Member	Buy
9:43:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9710	(1,742,750.00)	Member	Sell
9:43:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	191	191,000	6.7961	(1,298,055.10)	Member	Sell
9:43:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	810	810,000	6.7957	5,504,517.00	Member	Buy
9:43:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	810	810,000	6.7957	(5,504,517.00)	Member	Sell
9:43:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8783	3,439,150.00	Member	Buy
9:43:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8815	(1,720,375.00)	Member	Sell
9:43:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	751	751,000	6.8807	5,167,405.70	Member	Buy
9:43:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	751	751,000	6.8807	(5,167,405.70)	Member	Sell
9:43:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9705	(3,485,250.00)	Member	Sell
9:43:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9705	3,485,250.00	Member	Buy
9:55:48	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8100	136,200.00	Client	Buy
10:03:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8000	68,000.00	Client	Buy
10:29:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.7900	101,850.00	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
10:29:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.7900	(101,850.00)	Client	Sell
10:29:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7900	(33,950.00)	Client	Sell
11:37:41	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	11	11,000	6.8205	(75,025.50)	Client	Sell
11:37:41	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	11	11,000	6.8205	75,025.50	Member	Buy
11:38:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8245	(6,824.50)	Member	Sell
11:38:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8245	6,824.50	Member	Buy
11:38:15	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8214	(34,107.00)	Client	Sell
11:39:30	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8250	(1,365,000.00)	Member	Sell
11:39:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	810	810,000	6.8082	5,514,642.00	Member	Buy
11:39:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8253	(1,365,060.00)	Member	Sell
11:49:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8400	(20,520.00)	Client	Sell
11:49:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8400	20,520.00	Member	Buy
11:49:30	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8410	(342,050.00)	Client	Sell
11:49:30	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8410	342,050.00	Member	Buy
11:50:48	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.8460	171,150.00	Member	Buy
11:59:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8416	68,416.00	Member	Buy
11:59:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8416	(68,416.00)	Client	Sell
12:25:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	6.8287	(20,486,100.00)	Member	Sell
12:25:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	6.8287	20,486,100.00	Client	Buy
12:44:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8416	(684,160.00)	Client	Sell
12:44:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8416	684,160.00	Member	Buy
12:49:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	42	42,000	6.8174	(286,330.80)	Member	Sell
12:49:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8548	68,548.00	Client	Buy
12:56:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8485	(13,697.00)	Client	Sell
12:56:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8485	13,697.00	Member	Buy
13:36:31	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9345	(34,672.50)	Client	Sell
13:36:31	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9345	34,672.50	Member	Buy
13:41:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8303	68,303.00	Member	Buy
13:41:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8303	(68,303.00)	Client	Sell
13:41:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8303	273,212.00	Member	Buy
13:41:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8303	(273,212.00)	Client	Sell
13:41:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8423	342,115.00	Member	Buy
13:45:16	\$ / R 14/03/2011	Foreign Exchange Future	C	6.85	1	1,000	1,000	1,000,000	171.8800	(171,880,000.00)	Member	Sell
13:45:16	\$ / R 14/03/2011	Foreign Exchange Future	C	6.85	1	1,000	400	400,000	171.8800	68,752,000.00	Client	Buy
13:45:16	\$ / R 14/03/2011	Foreign Exchange Future	C	6.85	1	1,000	600	600,000	171.8800	103,128,000.00	Client	Buy
13:47:51	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	139	139,000	6.8449	(951,441.10)	Client	Sell
13:47:51	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	229	229,000	6.8449	1,567,482.10	Member	Buy
13:47:51	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.8449	(616,041.00)	Client	Sell
13:54:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8463	(6,846.30)	Member	Sell
13:54:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8463	6,846.30	Client	Buy
14:03:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8448	1,368,960.00	Client	Buy
14:03:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8448	(1,368,960.00)	Member	Sell
14:04:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9340	(693,400.00)	Member	Sell
14:04:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9340	693,400.00	Client	Buy
14:04:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9290	(692,900.00)	Member	Sell
14:30:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8400	68,400.00	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
14:30:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8400	(68,400.00)	Member	Sell
14:58:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8332	1,708,300.00	Member	Buy
15:04:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8324	(34,162.00)	Member	Sell
15:04:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8324	34,162.00	Client	Buy
15:33:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8250	6,825.00	Client	Buy
15:33:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8250	(6,825.00)	Member	Sell
15:56:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8306	136,612.00	Member	Buy
15:56:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.8391	(307,759.50)	Client	Sell
16:27:39	\$ / R 14/03/2011	Foreign Exchange Future	C	7.15	1	1,000	1,000	1,000,000	75.7300	75,730,000.00	Member	Buy
16:27:39	\$ / R 14/03/2011	Foreign Exchange Future	C	7.15	1	1,000	400	400,000	75.7300	(30,292,000.00)	Client	Sell
16:27:39	\$ / R 14/03/2011	Foreign Exchange Future	C	7.15	1	1,000	600	600,000	75.7300	(45,438,000.00)	Client	Sell
16:53:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8318	27,327.20	Member	Buy
16:53:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8318	(27,327.20)	Client	Sell
16:56:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8317	68,317.00	Member	Buy
16:56:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8317	(68,317.00)	Client	Sell
<b>Total Futures</b>					<b>44</b>		<b>10,949</b>	<b>10,949,000</b>		<b>74,836,611.15</b>		
<b>Total Options</b>					<b>3</b>		<b>2,000</b>	<b>2,000,000</b>		<b>247,610,000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>47</b>		<b>12,949</b>	<b>12,949,000</b>		<b>322,446,611.15</b>		
9:28:24	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.6581	10,658.10	Client	Buy
9:28:24	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.6581	(10,658.10)	Member	Sell
9:38:24	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5380	(526,900.00)	Member	Sell
9:38:24	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5380	526,900.00	Client	Buy
10:32:44	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	10.5350	168,560.00	Member	Buy
10:32:44	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	10.5350	(168,560.00)	Client	Sell
10:48:47	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.5500	4,220,000.00	Member	Buy
10:48:47	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.5350	4,214,000.00	Member	Buy
10:48:47	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.5350	(4,214,000.00)	Client	Sell
13:33:59	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5680	528,400.00	Member	Buy
13:33:59	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5680	(528,400.00)	Client	Sell
13:33:59	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5800	529,000.00	Member	Buy
14:26:18	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5650	528,250.00	Member	Buy
14:26:18	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5650	(528,250.00)	Client	Sell
16:27:21	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5700	528,500.00	Member	Buy
16:27:21	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5700	(528,500.00)	Client	Sell
16:45:35	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5870	529,350.00	Member	Buy
16:45:50	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.5900	(31,770.00)	Client	Sell
16:45:50	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.5900	31,770.00	Member	Buy
16:46:12	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.5765	423,060.00	Member	Buy
16:46:12	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.5765	(423,060.00)	Client	Sell
16:46:12	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	160	160,000	10.5765	1,692,240.00	Member	Buy
16:46:12	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	160	160,000	10.5765	(1,692,240.00)	Client	Sell
16:46:12	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	10.5890	1,588,350.00	Member	Buy

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<b>Total Futures</b>					<b>12</b>		<b>1,145</b>	<b>1,145,000</b>		<b>12,085,688.10</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>12</b>		<b>1,145</b>	<b>1,145,000</b>		<b>12,085,688.10</b>		
12:31:00	¥ / R 14/03/2011	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0822	82,208.00	Member	Buy
12:31:00	¥ / R 14/03/2011	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0822	(82,208.00)	Client	Sell
<b>Total Futures</b>					<b>1</b>		<b>10</b>	<b>1,000,000</b>		<b>82,208.00</b>		
<b>Total Options</b>												
<b>Total for ¥ / R Foreign Exchange Future</b>					<b>1</b>		<b>10</b>	<b>1,000,000</b>		<b>82,208.00</b>		
9:20:02	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9370	(893,700.00)	Member	Sell
9:20:02	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9370	893,700.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>100</b>	<b>100,000</b>		<b>893,700.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>1</b>		<b>100</b>	<b>100,000</b>		<b>893,700.00</b>		
9:16:26	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.6980	(334,900.00)	Client	Sell
9:16:26	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.6980	334,900.00	Member	Buy
<b>Total Futures</b>					<b>1</b>		<b>50</b>	<b>50,000</b>		<b>334,900.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>50</b>	<b>50,000</b>		<b>334,900.00</b>		
<b>Total Futures</b>					<b>59</b>		<b>12,254</b>	<b>13,244,000</b>		<b>88,233,107.25</b>		
<b>Total Options</b>					<b>3</b>		<b>2,000</b>	<b>2,000,000</b>		<b>247,610,000.00</b>		
<b>Grand Total for all Instruments</b>					<b>62</b>		<b>14,254</b>	<b>15,244,000</b>		<b>335,843,107.25</b>		