



Currency Futures & Options Matched Trades

Report for 11/01/2011

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
8:10:38	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9120	691,200.00	Member	Buy
8:10:38	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9120	(691,200.00)	Client	Sell
8:29:04	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9303	693,030.00	Member	Buy
8:29:04	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9303	(693,030.00)	Client	Sell
9:05:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8869	206,607.00	Member	Buy
9:05:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8869	(206,607.00)	Client	Sell
9:07:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9000	(6,900.00)	Client	Sell
9:07:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9000	6,900.00	Client	Buy
9:07:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9000	(6,900.00)	Client	Sell
9:07:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9000	6,900.00	Client	Buy
9:07:57	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9000	34,500.00	Client	Buy
9:07:57	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9000	(34,500.00)	Member	Sell
9:27:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9000	27,600.00	Client	Buy
9:27:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9000	(27,600.00)	Client	Sell
9:36:05	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9785	69,785.00	Member	Buy
9:36:05	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9785	(69,785.00)	Client	Sell
9:36:13	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9785	69,785.00	Member	Buy
9:36:13	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9785	(69,785.00)	Client	Sell
9:44:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.8990	41,394.00	Client	Buy
9:44:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.8990	(41,394.00)	Client	Sell
9:49:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8948	275,792.00	Member	Buy
9:49:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8948	(275,792.00)	Client	Sell
9:55:41	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,460	1,460,000	6.9009	(10,075,314.00)	Member	Sell
9:55:41	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,460	1,460,000	6.9009	10,075,314.00	Client	Buy
9:58:42	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9910	(349,550.00)	Member	Sell
10:01:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9975	(174,937.50)	Member	Sell
10:18:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9950	(699,500.00)	Member	Sell
10:18:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9950	699,500.00	Client	Buy
10:18:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9875	(174,687.50)	Member	Sell
10:34:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9033	345,165.00	Client	Buy
10:34:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9033	(345,165.00)	Member	Sell
11:24:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9000	(69,000.00)	Client	Sell

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11:24:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9000	69,000.00	Member	Buy
11:24:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0100	105,150.00	Client	Buy
11:24:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0100	(105,150.00)	Member	Sell
12:15:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0015	(2,100,450.00)	Member	Sell
12:15:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0015	2,100,450.00	Client	Buy
12:20:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.9033	(41,419.80)	Client	Sell
12:20:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.9033	41,419.80	Member	Buy
12:27:10	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8960	344,800.00	Member	Buy
12:27:10	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8960	(344,800.00)	Client	Sell
13:18:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	22	22,000	6.8960	(151,712.00)	Client	Sell
13:18:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8960	(13,792.00)	Client	Sell
13:18:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	36	36,000	6.8960	248,256.00	Member	Buy
13:18:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	6.8960	(82,752.00)	Client	Sell
13:51:31	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	125	125,000	2.0000	250,000.00	Client	Buy
13:51:31	\$ / R 14/03/2011	Foreign Exchange Future	C	8.50	1	1,000	125	125,000	2.0000	(250,000.00)	Client	Sell
13:53:15	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	125	125,000	0.0000	0.00	Client	Sell
13:53:15	\$ / R 14/03/2011	Foreign Exchange Future	C	10.50	1	1,000	125	125,000	0.0000	0.00	Client	Buy
14:09:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8950	27,580.00	Client	Buy
14:11:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.8920	103,380.00	Client	Buy
14:11:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.8920	(103,380.00)	Client	Sell
14:23:30	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	240	240,000	6.8812	(1,651,488.00)	Client	Sell
14:23:30	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	236	236,000	6.8810	1,623,916.00	Member	Buy
14:26:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8800	6,880.00	Client	Buy
14:26:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8800	(6,880.00)	Client	Sell
14:34:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8694	137,388.00	Member	Buy
14:34:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	6.8740	(481,180.00)	Client	Sell
14:36:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8735	137,470.00	Member	Buy
14:37:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8729	68,729.00	Member	Buy
14:39:01	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8800	137,600.00	Member	Buy
14:54:17	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8920	(137,840.00)	Client	Sell
14:54:17	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8920	137,840.00	Member	Buy
14:54:17	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1713	(143,426.00)	Member	Sell
14:54:17	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1713	143,426.00	Member	Buy
15:00:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8915	(34,457.50)	Client	Sell
15:00:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8915	34,457.50	Member	Buy
16:16:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8917	68,917.00	Member	Buy
16:16:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8917	(68,917.00)	Client	Sell
16:16:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	470	470,000	6.8935	(3,239,945.00)	Client	Sell
16:16:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	470	470,000	6.8935	3,239,945.00	Member	Buy
16:31:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	24	24,000	6.8918	165,403.20	Member	Buy
16:31:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	24	24,000	6.8918	(165,403.20)	Client	Sell
16:46:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9000	(13,800.00)	Client	Sell
16:46:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9000	13,800.00	Member	Buy
16:46:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9000	(172,500.00)	Client	Sell
16:46:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9000	172,500.00	Member	Buy
16:46:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9015	(34,507.50)	Client	Sell

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16:46:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9015	34,507.50	Member	Buy
16:55:52	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9000	(345,000.00)	Client	Sell
16:55:52	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9000	345,000.00	Member	Buy
Total Futures					39		3,341	3,341,000		23,100,867.00		
Total Options					2		250	250,000		250,000.00		
Total for \$ / R Foreign Exchange Future					41		3,591	3,591,000		23,350,867.00		
10:55:58	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7120	10,712.00	Member	Buy
10:55:58	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7120	(10,712.00)	Client	Sell
15:10:43	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7400	(1,074,000.00)	Client	Sell
15:10:44	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7400	1,074,000.00	Member	Buy
Total Futures					2		101	101,000		1,084,712.00		
Total Options												
Total for £ / R Foreign Exchange Future					2		101	101,000		1,084,712.00		
12:25:44	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	8.9400	(143,040.00)	Client	Sell
12:25:44	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	8.9400	143,040.00	Client	Buy
13:51:26	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.9220	44,610.00	Member	Buy
13:51:26	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.9220	(44,610.00)	Client	Sell
Total Futures					2		21	21,000		187,650.00		
Total Options												
Total for € / R Foreign Exchange Future					2		21	21,000		187,650.00		
Total Futures					43		3,463	3,463,000		24,373,229.00		
Total Options					2		250	250,000		250,000.00		
Grand Total for all Instruments					45		3,713	3,713,000		24,623,229.00		