



# Currency Futures & Options Matched Trades

Report for 12/01/2011

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
8:13:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,546	1,546,000	6.9448	(10,736,660.80)	Member	Sell
8:13:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,546	1,546,000	6.9448	10,736,660.80	Client	Buy
8:15:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9049	1,380,980.00	Member	Buy
8:15:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9049	(1,380,980.00)	Client	Sell
8:20:10	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9328	(13,865.60)	Member	Sell
8:20:10	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9328	13,865.60	Client	Buy
8:45:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	103	103,000	6.9410	(714,923.00)	Member	Sell
8:45:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	103	103,000	6.9410	714,923.00	Client	Buy
8:52:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9595	139,190.00	Client	Buy
8:52:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9595	(139,190.00)	Client	Sell
9:15:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	85	85,000	6.9050	(586,925.00)	Client	Sell
9:15:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	85	85,000	6.9050	586,925.00	Member	Buy
9:16:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	175	175,000	6.9110	(1,209,425.00)	Client	Sell
9:16:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	175	175,000	6.9110	1,209,425.00	Member	Buy
9:20:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	82	82,000	6.8901	(564,988.20)	Client	Sell
9:20:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	82	82,000	6.8901	564,988.20	Member	Buy
9:39:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1055	(35,527.50)	Member	Sell
9:39:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1055	35,527.50	Client	Buy
9:54:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8958	344,790.00	Member	Buy
9:54:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.8955	(620,595.00)	Client	Sell
9:55:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8952	137,904.00	Member	Buy
9:55:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8953	137,906.00	Member	Buy
10:20:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.8956	517,170.00	Member	Buy
10:20:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.8956	(517,170.00)	Client	Sell
10:43:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8945	1,723,625.00	Member	Buy
10:43:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8945	(1,723,625.00)	Member	Sell
10:46:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	350	350,000	6.8875	2,410,625.00	Member	Buy
10:46:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	350	350,000	6.8875	(2,410,625.00)	Client	Sell
11:13:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8909	68,909.00	Member	Buy
11:13:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8909	(68,909.00)	Client	Sell
11:21:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	6.8905	(110,248.00)	Client	Sell
11:21:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	6.8905	110,248.00	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
11:36:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8930	1,723,250.00	Member	Buy
11:36:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8930	(1,723,250.00)	Member	Sell
11:39:57	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	6.8891	124,003.80	Member	Buy
11:39:57	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	6.8891	(124,003.80)	Member	Sell
11:46:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8882	688,820.00	Member	Buy
11:46:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8882	(688,820.00)	Client	Sell
11:46:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9850	13,970.00	Client	Buy
11:46:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9850	(13,970.00)	Member	Sell
11:46:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8887	13,777.40	Member	Buy
11:46:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8887	(13,777.40)	Client	Sell
11:47:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	518	518,000	6.8866	3,567,258.80	Member	Buy
11:47:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.8866	(103,299.00)	Client	Sell
11:47:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	353	353,000	6.8866	(2,430,969.80)	Client	Sell
11:47:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.8866	(1,032,990.00)	Client	Sell
11:51:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8810	137,620.00	Member	Buy
11:51:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8810	(137,620.00)	Client	Sell
12:19:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9060	1,726,500.00	Member	Buy
12:19:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9060	(1,726,500.00)	Client	Sell
12:24:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8871	688,710.00	Member	Buy
12:24:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8871	(688,710.00)	Client	Sell
14:09:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9084	(6,908,400.00)	Member	Sell
14:09:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9084	6,908,400.00	Client	Buy
14:37:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9050	(34,525.00)	Client	Sell
14:37:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9050	34,525.00	Member	Buy
14:37:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9069	690,690.00	Member	Buy
14:37:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9069	(690,690.00)	Member	Sell
15:08:07	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	6.9059	89,776.70	Member	Buy
15:08:07	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	6.9059	(89,776.70)	Client	Sell
15:18:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0000	(14,000.00)	Client	Sell
15:18:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0000	14,000.00	Client	Buy
15:23:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9049	20,714.70	Client	Buy
15:23:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9049	(20,714.70)	Client	Sell
15:27:52	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.0108	(56,086.40)	Member	Sell
15:27:52	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.0108	56,086.40	Client	Buy
15:52:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	6.8911	82,693.20	Member	Buy
15:52:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	6.8911	(82,693.20)	Client	Sell
16:13:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	201	201,000	6.9000	1,386,900.00	Member	Buy
16:13:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	201	201,000	6.9000	(1,386,900.00)	Member	Sell
16:25:17	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9145	(6,914.50)	Member	Sell
16:25:17	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9145	6,914.50	Member	Buy
16:39:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0769	35,384.50	Member	Buy
16:39:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0769	(35,384.50)	Client	Sell
16:47:57	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.0628	42,376.80	Member	Buy
16:47:57	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.0628	(42,376.80)	Client	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
<b>Total Futures</b>					<b>38</b>		<b>5,625</b>	<b>5,625,000</b>		<b>38,886,031.40</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>38</b>		<b>5,625</b>	<b>5,625,000</b>		<b>38,886,031.40</b>		
8:21:12	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.8313	(86,650.40)	Member	Sell
8:21:12	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.8313	86,650.40	Client	Buy
9:09:16	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	10.7820	183,294.00	Member	Buy
9:09:16	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	10.7820	(183,294.00)	Client	Sell
9:12:26	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.7660	161,490.00	Member	Buy
9:12:26	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.7660	(161,490.00)	Client	Sell
9:12:26	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7660	538,300.00	Member	Buy
9:12:26	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7660	(538,300.00)	Client	Sell
9:12:26	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	65	65,000	10.7780	700,570.00	Member	Buy
10:04:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7778	538,890.00	Member	Buy
10:04:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7778	(538,890.00)	Client	Sell
15:39:16	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.7700	(323,100.00)	Client	Sell
15:39:16	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.7700	323,100.00	Member	Buy
15:50:06	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9000	(10,900.00)	Client	Sell
15:50:06	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9000	10,900.00	Member	Buy
16:06:23	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7860	(107,860.00)	Client	Sell
16:06:23	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.7860	(431,440.00)	Client	Sell
16:06:23	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7860	539,300.00	Member	Buy
16:21:46	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.8000	(32,400.00)	Client	Sell
16:21:46	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.8000	32,400.00	Member	Buy
<b>Total Futures</b>					<b>10</b>		<b>257</b>	<b>256,500</b>		<b>2,764,609.40</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>10</b>		<b>257</b>	<b>256,500</b>		<b>2,764,609.40</b>		
9:07:08	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.9650	17,930.00	Client	Buy
9:07:08	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.9650	(17,930.00)	Client	Sell
9:19:06	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.9650	26,895.00	Client	Buy
9:19:06	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.9650	(26,895.00)	Client	Sell
9:21:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	27	27,000	8.9535	241,744.50	Member	Buy
9:21:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	27	27,000	8.9535	(241,744.50)	Client	Sell
11:05:34	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.9700	(44,850.00)	Client	Sell
11:05:34	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.9700	44,850.00	Member	Buy
11:05:34	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.9700	(89,700.00)	Client	Sell
11:05:34	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.9700	89,700.00	Member	Buy
15:49:45	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.9650	(17,930.00)	Client	Sell
15:49:45	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.9650	17,930.00	Member	Buy
16:26:47	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9850	(898,500.00)	Client	Sell
16:26:47	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9850	898,500.00	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
<b>Total Futures</b>					<b>7</b>		<b>149</b>	<b>149,000</b>		<b>1,337,549.50</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>7</b>		<b>149</b>	<b>149,000</b>		<b>1,337,549.50</b>		
12:09:03	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7710	67,710.00	Member	Buy
12:09:03	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7710	(67,710.00)	Client	Sell
15:17:32	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7690	(67,690.00)	Client	Sell
15:17:32	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7690	67,690.00	Member	Buy
<b>Total Futures</b>					<b>2</b>		<b>20</b>	<b>20,000</b>		<b>135,400.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>2</b>		<b>20</b>	<b>20,000</b>		<b>135,400.00</b>		
8:30:11	CAD/ R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9610	(1,392,200.00)	Member	Sell
8:30:11	CAD/ R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9610	1,392,200.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>200</b>	<b>200,000</b>		<b>1,392,200.00</b>		
<b>Total Options</b>												
<b>Total for CAD/ R Foreign Exchange Future</b>					<b>1</b>		<b>200</b>	<b>200,000</b>		<b>1,392,200.00</b>		
<b>Total Futures</b>					<b>58</b>		<b>6,251</b>	<b>6,250,500</b>		<b>44,515,790.30</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>58</b>		<b>6,251</b>	<b>6,250,500</b>		<b>44,515,790.30</b>		