

Currency Futures & Options Matched Trades

Report for 24/01/2011

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
8:54:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1648	358,240.00	Member	Buy
8:54:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1648	(358,240.00)	Client	Sell
8:54:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1348	356,740.00	Member	Buy
8:54:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1348	(356,740.00)	Client	Sell
8:55:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1793	717,930.00	Member	Buy
8:55:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1793	(717,930.00)	Client	Sell
8:56:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.1443	285,772.00	Member	Buy
8:56:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.1443	(285,772.00)	Client	Sell
9:10:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	84	84,000	7.1150	597,660.00	Client	Buy
9:10:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	84	84,000	7.1150	(597,660.00)	Member	Sell
9:19:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1125	(35,562.50)	Member	Sell
9:19:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1125	35,562.50	Client	Buy
9:19:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1125	(35,562.50)	Member	Sell
9:19:44	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1125	35,562.50	Client	Buy
9:21:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3147	(365,735.00)	Member	Sell
9:21:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.3147	365,735.00	Client	Buy
9:25:49	\$ / R 14/03/2011	Foreign Exchange Future	C	7.25	1	1,000	1,000	1,000,000	96.3800	(96,380,000.00)	Member	Sell
9:33:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	360	360,000	7.1000	2,556,000.00	Member	Buy
9:33:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	360	360,000	7.1000	(2,556,000.00)	Member	Sell
9:40:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.1210	21,363.00	Client	Buy
9:40:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.1210	(21,363.00)	Client	Sell
9:49:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1210	35,605.00	Client	Buy
9:49:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1210	(35,605.00)	Client	Sell
9:51:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.2223	(3,611,150.00)	Member	Sell
9:51:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.2223	3,611,150.00	Client	Buy
9:52:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	89	89,000	7.1210	(633,769.00)	Client	Sell
9:52:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	89	89,000	7.1210	633,769.00	Member	Buy
10:03:03	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.1211	49,847.70	Member	Buy
10:03:03	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.1211	(49,847.70)	Client	Sell
10:06:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	510	510,000	7.0958	3,618,858.00	Member	Buy
10:06:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	160	160,000	7.0958	(1,135,328.00)	Client	Sell
10:06:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	350	350,000	7.0958	(2,483,530.00)	Client	Sell

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10:47:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.1235	42,741.00	Client	Buy
10:47:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.1235	(42,741.00)	Member	Sell
10:47:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2170	72,170.00	Client	Buy
10:47:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2170	(72,170.00)	Member	Sell
10:57:15	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.1150	56,920.00	Client	Buy
10:57:15	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.1150	(56,920.00)	Member	Sell
10:59:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1095	28,438.00	Client	Buy
10:59:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1095	(28,438.00)	Member	Sell
11:05:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1000	71,000.00	Member	Buy
11:15:07	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	7.1095	127,971.00	Member	Buy
11:15:07	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	28	28,000	7.1061	(198,970.80)	Client	Sell
11:36:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1123	711,230.00	Client	Buy
11:36:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1123	(711,230.00)	Member	Sell
12:49:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1180	355,900.00	Client	Buy
12:49:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1180	(355,900.00)	Member	Sell
13:08:11	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2136	(144,272.00)	Client	Sell
13:08:11	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2136	144,272.00	Member	Buy
13:28:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.1190	(99,666.00)	Client	Sell
13:28:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.1190	99,666.00	Member	Buy
13:42:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	340	340,000	7.1228	(2,421,752.00)	Member	Sell
13:42:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	340	340,000	7.1228	2,421,752.00	Client	Buy
14:20:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2120	14,424.00	Member	Buy
14:20:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2120	(14,424.00)	Client	Sell
14:57:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1210	106,815.00	Client	Buy
14:57:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1210	(106,815.00)	Member	Sell
15:18:50	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2080	72,080.00	Client	Buy
15:18:50	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2080	(72,080.00)	Member	Sell
15:18:50	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2080	(72,080.00)	Member	Sell
15:35:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1050	28,420.00	Client	Buy
15:35:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1050	(28,420.00)	Client	Sell
15:37:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	46	46,000	7.1050	(326,830.00)	Client	Sell
15:37:11	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	46	46,000	7.1050	326,830.00	Member	Buy
15:46:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1100	(35,550.00)	Client	Sell
15:46:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1100	35,550.00	Member	Buy
15:48:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1100	711,000.00	Member	Buy
15:48:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1100	(711,000.00)	Member	Sell
15:59:24	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.1050	42,630.00	Client	Buy
15:59:24	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.1050	(42,630.00)	Member	Sell
16:18:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	7.0940	113,504.00	Member	Buy
16:18:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	7.0940	(113,504.00)	Client	Sell
16:32:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0992	(7,099,200.00)	Member	Sell
16:32:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0992	7,099,200.00	Client	Buy
16:37:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5,500	5,500,000	7.1068	(39,087,400.00)	Member	Sell
16:37:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5,500	5,500,000	7.1068	39,087,400.00	Client	Buy
16:42:03	\$ / R 14/03/2011	Foreign Exchange Future	C	7.25	1	1,000	1,000	1,000,000	101.3800	(101,380,000.00)	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
16:42:03	\$ / R 14/03/2011	Foreign Exchange Future	C	7.25	1	1,000	750	750,000	101.3800	76,035,000.00	Client	Buy
16:42:03	\$ / R 14/03/2011	Foreign Exchange Future	C	7.25	1	1,000	250	250,000	101.3800	25,345,000.00	Client	Buy
16:44:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0875	(1,417,500.00)	Client	Sell
16:45:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	420	420,000	7.0875	(2,976,750.00)	Client	Sell
16:46:08	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	450	450,000	7.0875	(3,189,375.00)	Client	Sell
16:46:25	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	620	620,000	7.0875	(4,394,250.00)	Client	Sell
16:46:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,915	1,915,000	7.0875	13,572,562.50	Member	Buy
16:46:46	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	225	225,000	7.0875	(1,594,687.50)	Client	Sell
16:50:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1723	28,689.20	Member	Buy
16:50:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1723	(28,689.20)	Client	Sell
Total Futures					42		11,071	11,071,000		78,723,039.30		
Total Options					2		1,500	1,500,000		149,570,000.00		
Total for \$ / R Foreign Exchange Future					44		12,571	12,571,000		228,293,039.30		
8:24:26	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.4500	286,250.00	Member	Buy
8:24:26	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.4500	(286,250.00)	Client	Sell
9:27:46	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.3785	91,028.00	Client	Buy
9:27:46	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.3785	(91,028.00)	Member	Sell
11:19:25	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.3400	90,720.00	Client	Buy
11:19:25	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.3400	(90,720.00)	Member	Sell
12:55:10	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.3440	(1,134,400.00)	Client	Sell
12:55:10	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.3440	1,134,400.00	Member	Buy
16:09:38	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	11.3130	203,634.00	Member	Buy
16:09:38	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	11.3130	(203,634.00)	Client	Sell
16:34:28	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.3130	67,878.00	Member	Buy
16:34:28	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.3130	(67,878.00)	Client	Sell
16:47:18	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.3065	(2,261,300.00)	Client	Sell
16:47:35	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.3065	(4,522,600.00)	Client	Sell
16:47:57	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	430	430,000	11.3065	(4,861,795.00)	Client	Sell
16:48:12	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	580	580,000	11.3065	(6,557,770.00)	Client	Sell
16:48:29	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,800	1,800,000	11.3065	20,351,700.00	Member	Buy
16:48:29	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	190	190,000	11.3065	(2,148,235.00)	Client	Sell
16:56:16	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	123	123,000	11.3350	1,394,205.00	Member	Buy
16:56:16	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	123	123,000	11.3350	(1,394,205.00)	Client	Sell
16:56:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	175	175,000	11.3350	1,983,625.00	Member	Buy
16:56:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	175	175,000	11.3350	(1,983,625.00)	Client	Sell
Total Futures					11		2,263	2,263,000		25,603,440.00		
Total Options												
Total for £ / R Foreign Exchange Future					11		2,263	2,263,000		25,603,440.00		
9:07:55	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.6500	(723,750.00)	Client	Sell
9:07:55	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.6500	723,750.00	Member	Buy
11:46:21	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.6500	19,300.00	Member	Buy

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11:46:21	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.6500	(19,300.00)	Client	Sell
14:47:08	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.6515	(482,575.00)	Client	Sell
14:47:08	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.6515	482,575.00	Member	Buy
Total Futures					3		127	127,000		1,225,625.00		
Total Options												
Total for € / R Foreign Exchange Future					3		127	127,000		1,225,625.00		
13:09:01	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.0100	(91,130.00)	Member	Sell
13:09:01	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.0100	91,130.00	Member	Buy
Total Futures					1		13	13,000		91,130.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		13	13,000		91,130.00		
Total Futures					57		13,474	13,474,000		105,643,234.30		
Total Options					2		1,500	1,500,000		149,570,000.00		
Grand Total for all Instruments					59		14,974	14,974,000		255,213,234.30		