



Currency Futures & Options Matched Trades

Report for 27/01/2011

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
8:14:06	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.1000	(5,325,000.00)	Client	Sell
8:14:06	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.0100	525,750.00	Member	Buy
8:14:06	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.1100	5,332,500.00	Member	Buy
8:45:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1392	356,960.00	Client	Buy
8:45:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1392	(356,960.00)	Client	Sell
9:16:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1065	1,421,300.00	Member	Buy
9:16:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1065	(1,421,300.00)	Client	Sell
9:21:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	28	28,000	7.1143	199,200.40	Client	Buy
9:21:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	28	28,000	7.1143	(199,200.40)	Member	Sell
9:39:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.1108	(533,310.00)	Client	Sell
9:39:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.1108	533,310.00	Member	Buy
9:44:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1150	1,423,000.00	Member	Buy
9:44:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1150	(1,423,000.00)	Client	Sell
9:45:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1194	7,119.40	Client	Buy
9:45:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1194	(7,119.40)	Member	Sell
9:53:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1200	(712,000.00)	Client	Sell
9:53:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1200	712,000.00	Member	Buy
9:53:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1200	(712,000.00)	Client	Sell
9:53:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1200	712,000.00	Member	Buy
10:05:37	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.1469	(50,028.30)	Member	Sell
10:05:37	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.1469	50,028.30	Client	Buy
10:05:57	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1468	(357,340.00)	Member	Sell
10:09:22	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1378	(356,890.00)	Member	Sell
10:13:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.1449	(214,347.00)	Member	Sell
10:17:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1450	(28,580.00)	Client	Sell
10:17:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1450	28,580.00	Member	Buy
10:24:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.1390	49,973.00	Member	Buy
10:24:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.1390	(49,973.00)	Client	Sell
10:24:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1428	3,571,400.00	Client	Buy
10:24:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1428	(3,571,400.00)	Member	Sell
10:32:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1355	107,032.50	Client	Buy
10:32:19	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1355	(107,032.50)	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
11:51:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1094	3,554,700.00	Member	Buy
11:51:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1094	(3,554,700.00)	Client	Sell
12:03:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1100	(71,100.00)	Client	Sell
12:03:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.1100	213,300.00	Client	Buy
12:03:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1100	(142,200.00)	Client	Sell
12:05:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1071	28,428.40	Member	Buy
12:05:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1071	(28,428.40)	Client	Sell
13:42:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0898	28,359.20	Member	Buy
13:42:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0898	(28,359.20)	Client	Sell
13:44:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0955	(28,382.00)	Member	Sell
13:44:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0955	28,382.00	Client	Buy
13:45:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0910	7,091.00	Member	Buy
13:45:39	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0910	(7,091.00)	Client	Sell
14:56:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1158	355,790.00	Member	Buy
14:56:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1158	(355,790.00)	Client	Sell
16:15:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	7.1166	(7,828,260.00)	Member	Sell
16:15:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	7.1166	7,828,260.00	Member	Buy
16:51:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1027	(71,027.00)	Member	Sell
16:51:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	140	140,000	7.1400	999,600.00	Client	Buy

Total Futures 26 3,908 3,907,500 27,807,441.20

Total Options

Total for \$ / R Foreign Exchange Future 26 3,908 3,907,500 27,807,441.20

9:04:34	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.3250	79,275.00	Client	Buy
9:04:34	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.3250	90,600.00	Client	Buy
9:04:34	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.3250	(169,875.00)	Member	Sell
9:25:44	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.3360	90,688.00	Client	Buy
9:25:44	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.3360	(226,720.00)	Member	Sell
9:25:44	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	11.3360	136,032.00	Client	Buy
9:59:21	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3750	(2,843,750.00)	Member	Sell
9:59:22	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3770	(2,844,250.00)	Member	Sell
9:59:49	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.3780	(2,275,600.00)	Member	Sell
9:59:49	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	700	700,000	11.3766	7,963,620.00	Client	Buy
11:51:38	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3010	2,825,250.00	Member	Buy
11:51:50	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3000	2,825,000.00	Member	Buy
11:52:16	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.3000	2,260,000.00	Member	Buy
11:52:16	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	700	700,000	11.3003	(7,910,210.00)	Client	Sell
12:02:05	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.2955	(90,364.00)	Client	Sell
12:02:05	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.2955	225,910.00	Member	Buy
12:02:05	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	11.2955	(135,546.00)	Client	Sell
12:06:34	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.2905	(79,033.50)	Client	Sell
12:06:34	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.2905	(90,324.00)	Client	Sell
14:38:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	32	32,000	11.3530	363,296.00	Client	Buy
14:38:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	32	32,000	11.3530	(363,296.00)	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
15:42:04	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.2905	169,357.50	Member	Buy
15:42:04	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.2905	(90,324.00)	Client	Sell
15:42:04	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.2905	(79,033.50)	Client	Sell
15:46:24	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.2905	79,033.50	Client	Buy
15:46:32	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.2905	90,324.00	Client	Buy
Total Futures					13		1,517	1,517,000		17,198,356.00		
Total Options												
Total for £ / R Foreign Exchange Future					13		1,517	1,517,000		17,198,356.00		
11:34:00	¥ / R 14/03/2011	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0860	(85,986.00)	Member	Sell
11:34:00	¥ / R 14/03/2011	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0860	85,986.00	Client	Buy
15:21:52	¥ / R 14/03/2011	Foreign Exchange Future		0.00	1	100,000	12	1,200,000	0.0854	102,456.00	Member	Buy
15:21:52	¥ / R 14/03/2011	Foreign Exchange Future		0.00	1	100,000	12	1,200,000	0.0854	(102,456.00)	Client	Sell
Total Futures					2		22	2,200,000		188,442.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					2		22	2,200,000		188,442.00		
9:01:53	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7385	97,385.00	Member	Buy
9:01:53	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7385	(97,385.00)	Client	Sell
9:48:13	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7160	97,160.00	Member	Buy
9:48:13	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7160	(97,160.00)	Client	Sell
9:59:38	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7475	(97,475.00)	Client	Sell
9:59:38	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7475	97,475.00	Member	Buy
10:15:18	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.7520	(68,264.00)	Member	Sell
10:15:18	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.7520	68,264.00	Client	Buy
14:38:26	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9900	(49,950.00)	Client	Sell
14:38:26	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9900	49,950.00	Member	Buy
15:00:36	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.7570	(1,951,400.00)	Client	Sell
15:00:36	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.7570	1,951,400.00	Member	Buy
Total Futures					6		242	242,000		2,361,634.00		
Total Options												
Total for € / R Foreign Exchange Future					6		242	242,000		2,361,634.00		
Total Futures					47		5,689	7,866,500		47,555,873.20		
Total Options												
Grand Total for all Instruments					47		5,689	7,866,500		47,555,873.20		