

# Currency Futures & Options Matched Trades

Report for 30/05/2011

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
9:16:25	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9370	(6,937.00)	Member	Sell
9:16:25	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9370	6,937.00	Client	Buy
9:20:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9344	(69,344.00)	Member	Sell
9:20:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9344	69,344.00	Client	Buy
9:33:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	32	32,000	6.9345	(221,904.00)	Member	Sell
9:33:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	32	32,000	6.9345	221,904.00	Client	Buy
9:35:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	14	14,000	6.9295	97,013.00	Client	Buy
9:35:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	14	14,000	6.9295	(97,013.00)	Member	Sell
9:40:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	14	14,000	6.9255	96,957.00	Client	Buy
9:40:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	14	14,000	6.9255	(96,957.00)	Member	Sell
9:59:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9193	(276,772.00)	Member	Sell
9:59:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9193	276,772.00	Client	Buy
10:00:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	251	251,000	6.9194	(1,736,769.40)	Member	Sell
10:00:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	251	251,000	6.9194	1,736,769.40	Member	Buy
10:02:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	125	125,000	6.9193	(864,912.50)	Member	Sell
10:02:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	125	125,000	6.9193	864,912.50	Member	Buy
10:25:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9175	172,937.50	Client	Buy
10:25:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9175	(172,937.50)	Member	Sell
10:25:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9167	(69,167.00)	Member	Sell
10:25:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9167	69,167.00	Client	Buy
10:25:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9155	34,577.50	Client	Buy
10:25:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9155	(34,577.50)	Member	Sell
10:25:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9150	13,830.00	Client	Buy
10:25:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9150	(13,830.00)	Member	Sell
10:34:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0220	70,220.00	Client	Buy
10:34:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0220	(70,220.00)	Member	Sell
10:34:28	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9206	69,206.00	Member	Buy
10:34:28	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9206	(69,206.00)	Member	Sell
10:39:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0337	(351,685.00)	Member	Sell
10:39:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0337	351,685.00	Client	Buy
10:40:04	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.0199	(1,754,975.00)	Member	Sell
10:40:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.0198	(1,754,950.00)	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
10:40:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.0198	1,754,950.00	Client	Buy
11:38:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9394	(69,394.00)	Member	Sell
11:38:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9394	69,394.00	Client	Buy
11:38:42	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	7.0425	(17,606,250.00)	Member	Sell
11:38:42	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	7.0425	17,606,250.00	Client	Buy
11:46:29	\$ / R 13/06/2011	Foreign Exchange Future	C	6.95	1	1,000	100	100,000	65.0000	6,500,000.00	Member	Buy
11:46:29	\$ / R 13/06/2011	Foreign Exchange Future	C	6.90	1	1,000	250	250,000	88.0000	22,000,000.00	Member	Buy
11:46:29	\$ / R 13/06/2011	Foreign Exchange Future	C	7.00	1	1,000	150	150,000	48.0000	7,200,000.00	Member	Buy
11:46:29	\$ / R 13/06/2011	Foreign Exchange Future	C	6.80	1	1,000	100	100,000	150.0000	15,000,000.00	Member	Buy
11:46:29	\$ / R 13/06/2011	Foreign Exchange Future	C	6.95	1	1,000	100	100,000	65.0000	(6,500,000.00)	Client	Sell
11:46:29	\$ / R 13/06/2011	Foreign Exchange Future	C	6.90	1	1,000	250	250,000	88.0000	(22,000,000.00)	Client	Sell
11:46:29	\$ / R 13/06/2011	Foreign Exchange Future	C	7.00	1	1,000	150	150,000	48.0000	(7,200,000.00)	Client	Sell
11:46:29	\$ / R 13/06/2011	Foreign Exchange Future	C	6.80	1	1,000	100	100,000	150.0000	(15,000,000.00)	Client	Sell
12:24:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9400	6,940,000.00	Member	Buy
12:29:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8350	683,500.00	Member	Buy
12:29:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9295	(6,929,500.00)	Client	Sell
12:37:44	\$ / R 13/06/2011	Foreign Exchange Future	C	6.95	1	1,000	100	100,000	55.0000	5,500,000.00	Client	Buy
12:37:44	\$ / R 13/06/2011	Foreign Exchange Future	C	6.95	1	1,000	100	100,000	55.0000	(5,500,000.00)	Client	Sell
12:37:44	\$ / R 13/06/2011	Foreign Exchange Future	C	6.90	1	1,000	250	250,000	75.0000	18,750,000.00	Client	Buy
12:37:44	\$ / R 13/06/2011	Foreign Exchange Future	C	6.90	1	1,000	250	250,000	75.0000	(18,750,000.00)	Client	Sell
12:37:44	\$ / R 13/06/2011	Foreign Exchange Future	C	7.00	1	1,000	150	150,000	37.0000	5,550,000.00	Client	Buy
12:37:44	\$ / R 13/06/2011	Foreign Exchange Future	C	7.00	1	1,000	150	150,000	37.0000	(5,550,000.00)	Client	Sell
12:37:44	\$ / R 13/06/2011	Foreign Exchange Future	C	6.80	1	1,000	100	100,000	127.0000	12,700,000.00	Client	Buy
12:37:44	\$ / R 13/06/2011	Foreign Exchange Future	C	6.80	1	1,000	100	100,000	127.0000	(12,700,000.00)	Client	Sell
12:54:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9500	(1,390,000.00)	Client	Sell
12:54:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9500	1,390,000.00	Member	Buy
12:54:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0500	(1,410,000.00)	Client	Sell
12:54:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0500	1,410,000.00	Member	Buy
13:02:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9461	2,083,830.00	Member	Buy
13:02:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9461	(2,083,830.00)	Member	Sell
13:02:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9461	3,473,050.00	Member	Buy
13:02:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9461	(3,473,050.00)	Member	Sell
13:02:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0448	2,113,440.00	Member	Buy
13:02:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0448	(2,113,440.00)	Member	Sell
13:02:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0447	3,522,350.00	Member	Buy
13:02:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0447	(3,522,350.00)	Member	Sell
13:03:16	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1399	3,569,950.00	Member	Buy
13:03:16	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1399	(3,569,950.00)	Member	Sell
13:03:24	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1404	3,570,200.00	Member	Buy
13:03:24	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1404	(3,570,200.00)	Member	Sell
14:00:59	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0450	704,500.00	Client	Buy
14:00:59	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0450	(704,500.00)	Member	Sell
14:00:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9435	694,350.00	Member	Buy
14:00:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9435	(694,350.00)	Member	Sell
14:52:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9457	(2,083,710.00)	Member	Sell
14:52:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9457	2,083,710.00	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
16:03:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9492	27,796.80	Member	Buy
16:03:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9492	(27,796.80)	Client	Sell
16:20:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	66	66,000	6.9534	(458,924.40)	Client	Sell
16:20:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	66	66,000	6.9534	458,924.40	Member	Buy
16:57:49	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9603	(2,088,090.00)	Member	Sell
16:57:49	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9603	2,088,090.00	Member	Buy
16:58:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9613	(2,088,390.00)	Member	Sell
16:58:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9613	2,088,390.00	Member	Buy
16:58:57	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9613	(1,392,260.00)	Member	Sell
16:58:57	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9613	1,392,260.00	Member	Buy
<b>Total Futures</b>					<b>36</b>		<b>8,904</b>	<b>8,904,000</b>		<b>62,407,654.60</b>		
<b>Total Options</b>					<b>8</b>		<b>1,200</b>	<b>1,200,000</b>		<b>93,200,000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>44</b>		<b>10,104</b>	<b>10,104,000</b>		<b>155,607,654.60</b>		
8:50:14	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	450	450,000	11.5975	(5,218,875.00)	Member	Sell
12:53:35	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.4325	(34,297.50)	Client	Sell
12:53:35	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.4325	34,297.50	Member	Buy
15:59:03	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	450	450,000	11.6055	(5,222,475.00)	Member	Sell
15:59:03	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	450	450,000	11.6055	5,222,475.00	Client	Buy
<b>Total Futures</b>					<b>3</b>		<b>678</b>	<b>678,000</b>		<b>7,866,210.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>3</b>		<b>678</b>	<b>678,000</b>		<b>7,866,210.00</b>		
9:30:35	¥ / R 13/06/2011	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	0.0853	(127,980.00)	Client	Sell
9:30:35	¥ / R 13/06/2011	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	0.0853	127,980.00	Member	Buy
11:34:23	¥ / R 13/06/2011	Foreign Exchange Future		0.00	1	100,000	4	400,000	0.0853	34,132.00	Member	Buy
11:34:23	¥ / R 13/06/2011	Foreign Exchange Future		0.00	1	100,000	4	400,000	0.0853	(34,132.00)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>19</b>	<b>1,900,000</b>		<b>162,112.00</b>		
<b>Total Options</b>												
<b>Total for ¥ / R Foreign Exchange Future</b>					<b>2</b>		<b>19</b>	<b>1,900,000</b>		<b>162,112.00</b>		
9:32:29	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8930	98,930.00	Member	Buy
9:32:29	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8930	(98,930.00)	Client	Sell
9:35:33	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8875	(98,875.00)	Client	Sell
9:35:33	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8875	98,875.00	Member	Buy
9:40:30	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8780	98,780.00	Member	Buy
9:40:30	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8780	(98,780.00)	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
					3		30	30,000		296,585.00		
					3		30	30,000		296,585.00		
					44		9,631	11,512,000		70,732,561.60		
					8		1,200	1,200,000		93,200,000.00		
					52		10,831	12,712,000		163,932,561.60		