

Currency Futures & Options Matched Trades

Report for 20/06/2011

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
8:48:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8535	(1,370,700.00)	Member	Sell
8:48:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8535	1,370,700.00	Client	Buy
8:57:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8600	(6,860,000.00)	Member	Sell
8:57:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8600	6,860,000.00	Client	Buy
9:02:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8935	6,893,500.00	Member	Buy
9:08:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8385	683,850.00	Member	Buy
9:08:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8880	(6,888,000.00)	Client	Sell
9:13:07	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9003	69,003.00	Member	Buy
9:24:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9007	(690,070.00)	Member	Sell
9:24:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9007	690,070.00	Client	Buy
9:25:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8940	6,894,000.00	Member	Buy
9:42:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9014	690,140.00	Client	Buy
9:42:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9014	(690,140.00)	Member	Sell
9:46:21	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8986	137,972.00	Member	Buy
9:46:21	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8986	(137,972.00)	Client	Sell
9:48:25	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8340	683,400.00	Member	Buy
9:48:25	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8880	(6,888,000.00)	Client	Sell
10:37:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9140	(2,074,200.00)	Member	Sell
10:37:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9140	2,074,200.00	Client	Buy
11:11:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9000	6,900.00	Client	Buy
11:11:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9000	(6,900.00)	Member	Sell
11:24:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8950	(689,500.00)	Member	Sell
11:24:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8950	689,500.00	Client	Buy
11:48:45	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9030	(27,612.00)	Client	Sell
11:48:45	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9030	27,612.00	Member	Buy
12:02:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9027	2,070,810.00	Member	Buy
12:02:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9027	(2,070,810.00)	Member	Sell
12:02:49	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	210	210,000	6.9976	1,469,496.00	Member	Buy
12:02:49	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	210	210,000	6.9976	(1,469,496.00)	Client	Sell
12:15:17	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	345	345,000	6.9919	2,412,205.50	Member	Buy
12:15:17	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	345	345,000	6.9919	(2,412,205.50)	Client	Sell
12:20:26	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	350	350,000	6.8880	2,410,800.00	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
12:20:26	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	350	350,000	6.8880	(2,410,800.00)	Member	Sell
12:20:44	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8877	2,066,310.00	Member	Buy
12:20:44	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8877	(2,066,310.00)	Member	Sell
12:21:14	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	312	312,000	6.8849	2,148,088.80	Member	Buy
12:21:14	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	312	312,000	6.8849	(2,148,088.80)	Member	Sell
12:37:20	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	26	26,000	6.9933	(181,825.80)	Member	Sell
12:37:20	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	26	26,000	6.9933	181,825.80	Client	Buy
12:44:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8935	68,935.00	Member	Buy
12:44:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8935	(68,935.00)	Client	Sell
13:02:48	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9062	(69,062.00)	Member	Sell
13:02:48	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9062	69,062.00	Client	Buy
13:58:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.8860	5,164,500.00	Member	Buy
13:58:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.8860	(5,164,500.00)	Member	Sell
13:58:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8860	1,721,500.00	Member	Buy
13:58:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8860	(1,721,500.00)	Member	Sell
14:09:11	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8961	(344,805.00)	Member	Sell
14:11:25	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8850	(688,500.00)	Member	Sell
14:13:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8865	1,377,300.00	Client	Buy
14:13:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8800	(344,000.00)	Member	Sell
14:32:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8788	6,878.80	Client	Buy
14:32:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8788	(6,878.80)	Member	Sell
14:33:11	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	44	44,000	6.8756	302,526.40	Client	Buy
14:33:11	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	44	44,000	6.8756	(302,526.40)	Member	Sell
14:36:25	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8730	(6,873,000.00)	Member	Sell
14:40:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8930	(689,300.00)	Member	Sell
14:40:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8750	6,875,000.00	Client	Buy
16:05:38	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.8781	(2,751,240.00)	Member	Sell
16:05:38	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.8781	2,751,240.00	Member	Buy
16:14:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8763	(2,062,890.00)	Member	Sell
16:14:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8763	2,062,890.00	Member	Buy
16:47:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8613	205,839.00	Member	Buy
16:47:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8710	(274,840.00)	Client	Sell
16:59:18	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8680	6,868,000.00	Member	Buy
16:59:18	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8680	(6,868,000.00)	Member	Sell
16:59:48	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.8687	(5,151,525.00)	Member	Sell
16:59:48	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.8687	5,151,525.00	Member	Buy
Total Futures					34		10,573	10,573,000		72,809,855.80		
Total Options												
Total for \$ / R Foreign Exchange Future					34		10,573	10,573,000		72,809,855.80		
8:48:46	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1000	(1,110,000.00)	Member	Sell
8:48:46	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1000	1,110,000.00	Client	Buy
9:11:34	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1045	111,045.00	Member	Buy
9:11:34	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1045	(111,045.00)	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
11:52:43	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1485	(1,114,850.00)	Member	Sell
11:52:43	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1485	1,114,850.00	Client	Buy
12:19:42	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1310	55,655.00	Client	Buy
12:19:42	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1310	(55,655.00)	Member	Sell
12:59:36	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1475	(5,573,750.00)	Member	Sell
12:59:36	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1475	5,573,750.00	Member	Buy
14:41:39	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	11	11,000	11.1050	(122,155.00)	Client	Sell
14:41:39	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	11	11,000	11.1050	122,155.00	Member	Buy
16:02:56	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1280	(5,564,000.00)	Member	Sell
16:02:56	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1280	5,564,000.00	Member	Buy
Total Futures					7		1,226	1,226,000		13,651,455.00		
Total Options												
Total for £ / R Foreign Exchange Future					7		1,226	1,226,000		13,651,455.00		
12:19:21	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	9.7900	166,430.00	Client	Buy
12:19:21	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	9.7900	(166,430.00)	Member	Sell
13:41:25	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.7965	(9,796,500.00)	Member	Sell
13:41:25	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.7965	9,796,500.00	Client	Buy
13:43:06	€ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.8888	39,555.20	Client	Buy
13:43:06	€ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.8888	(39,555.20)	Member	Sell
13:53:26	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	9.7745	(7,330,875.00)	Member	Sell
13:58:45	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.8345	(737,587.50)	Member	Sell
13:58:45	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	9.7805	7,335,375.00	Client	Buy
15:10:53	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.7927	19,585.40	Member	Buy
15:10:53	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.7927	(19,585.40)	Client	Sell
Total Futures					6		1,811	1,810,500		17,723,989.35		
Total Options												
Total for € / R Foreign Exchange Future					6		1,811	1,810,500		17,723,989.35		
10:02:00	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1872	(1,437,440.00)	Member	Sell
10:02:00	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1872	1,437,440.00	Client	Buy
10:04:23	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1772	(717,720.00)	Member	Sell
10:04:23	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1772	717,720.00	Client	Buy
10:04:23	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1672	(716,720.00)	Member	Sell
10:04:23	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1672	716,720.00	Client	Buy
Total Futures					3		400	400,000		2,871,880.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		400	400,000		2,871,880.00		

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
Total Futures					50		14,010	14,009,500		107,057,180.15		
Total Options												
Grand Total for all Instruments					50		14,010	14,009,500		107,057,180.15		