

# Currency Futures & Options Matched Trades

Report for 29/06/2011

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
9:04:05	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	120	120,000	6.9100	(829,200.00)	Client	Sell
9:04:05	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	120	120,000	6.9100	829,200.00	Member	Buy
9:16:01	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.0080	5,256,000.00	Member	Buy
9:16:01	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	760	760,000	7.0080	(5,326,080.00)	Client	Sell
9:16:01	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0080	70,080.00	Member	Buy
9:21:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9192	276,768.00	Client	Buy
9:21:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9192	(276,768.00)	Member	Sell
9:40:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	201	201,000	6.9287	(1,392,668.70)	Member	Sell
9:40:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	201	201,000	6.9287	1,392,668.70	Client	Buy
10:38:05	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9107	69,107.00	Client	Buy
10:38:05	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9107	(69,107.00)	Member	Sell
10:46:38	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9120	(3,456,000.00)	Member	Sell
10:57:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9790	(348,950.00)	Member	Sell
10:57:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9187	3,459,350.00	Client	Buy
11:00:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9178	(34,589.00)	Client	Sell
11:00:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9178	34,589.00	Member	Buy
11:36:47	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0129	701,290.00	Client	Buy
11:36:47	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0129	(701,290.00)	Member	Sell
11:37:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9136	3,456,800.00	Member	Buy
11:37:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9136	(3,456,800.00)	Member	Sell
12:21:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9260	(34,630.00)	Client	Sell
12:21:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9260	34,630.00	Member	Buy
12:28:45	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9292	(27,716.80)	Member	Sell
12:28:45	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9292	27,716.80	Client	Buy
12:41:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9200	69,200.00	Client	Buy
12:41:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9200	(69,200.00)	Member	Sell
12:44:42	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9144	13,828.80	Member	Buy
12:44:42	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9144	(13,828.80)	Client	Sell
13:21:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9140	103,710.00	Member	Buy
13:21:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9140	(103,710.00)	Client	Sell
15:38:02	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.9270	10,390,500.00	Member	Buy
15:48:25	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.8570	1,028,550.00	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
15:48:25	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.9200	(10,380,000.00)	Client	Sell
16:15:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9385	(6,938.50)	Member	Sell
16:15:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9385	6,938.50	Member	Buy
16:18:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9350	(6,935.00)	Member	Sell
16:18:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9350	6,935.00	Member	Buy
17:25:27	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9028	(3,451,400.00)	Member	Sell
17:26:21	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9328	(346,640.00)	Member	Sell
17:26:21	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9058	3,452,900.00	Client	Buy
<b>Total Futures</b>					<b>20</b>		<b>4,399</b>	<b>4,399,000</b>		<b>30,506,606.80</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>20</b>		<b>4,399</b>	<b>4,399,000</b>		<b>30,506,606.80</b>		
9:39:31	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	6.9120	(10,368,000.00)	Member	Sell
9:39:31	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	6.9120	10,368,000.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>15</b>	<b>1,500,000</b>		<b>10,368,000.00</b>		
<b>Total Options</b>												
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>1</b>		<b>15</b>	<b>1,500,000</b>		<b>10,368,000.00</b>		
9:35:19	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0585	(110,585.00)	Member	Sell
9:35:19	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0585	110,585.00	Client	Buy
10:36:18	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.0489	3,314,670.00	Member	Buy
10:36:18	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.0489	(3,314,670.00)	Member	Sell
11:30:51	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0610	55,305.00	Member	Buy
11:30:51	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0610	(55,305.00)	Client	Sell
11:51:16	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0610	5,530,500.00	Member	Buy
11:51:16	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0610	(5,530,500.00)	Member	Sell
13:08:36	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0755	1,107,550.00	Member	Buy
13:08:36	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0755	(1,107,550.00)	Member	Sell
14:14:53	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1040	(5,552,000.00)	Member	Sell
14:14:53	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1040	5,552,000.00	Member	Buy
14:45:58	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0890	(1,108,900.00)	Member	Sell
14:45:58	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0890	1,108,900.00	Member	Buy
14:45:58	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2300	(1,123,000.00)	Member	Sell
14:45:58	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2300	1,123,000.00	Member	Buy
14:45:58	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.3700	(1,137,000.00)	Member	Sell
14:45:58	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.3700	1,137,000.00	Member	Buy
14:45:59	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2290	(1,122,900.00)	Member	Sell
14:45:59	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2290	1,122,900.00	Member	Buy
14:45:59	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.3690	(1,136,900.00)	Member	Sell
14:45:59	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.3690	1,136,900.00	Member	Buy
14:56:21	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0825	(5,541,250.00)	Member	Sell
14:56:21	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0825	5,541,250.00	Member	Buy
14:56:21	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2235	(5,611,750.00)	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
14:56:21	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2235	5,611,750.00	Member	Buy
15:00:15	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	22	22,000	11.0890	243,958.00	Client	Buy
15:00:15	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	22	22,000	11.0890	(243,958.00)	Member	Sell
15:20:17	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0880	5,544,000.00	Member	Buy
15:20:17	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0880	(5,544,000.00)	Member	Sell
<b>Total Futures</b>					<b>15</b>		<b>3,437</b>	<b>3,437,000</b>		<b>38,240,268.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>15</b>		<b>3,437</b>	<b>3,437,000</b>		<b>38,240,268.00</b>		
11:34:05	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9260	9,926.00	Member	Buy
11:34:05	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9260	(9,926.00)	Client	Sell
12:45:21	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9500	(19,900.00)	Client	Sell
12:45:21	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9500	19,900.00	Member	Buy
14:14:53	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9675	(199,350.00)	Client	Sell
14:14:53	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9675	199,350.00	Member	Buy
14:45:54	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9539	995,390.00	Member	Buy
14:45:54	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9539	(995,390.00)	Member	Sell
14:45:56	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9440	(994,400.00)	Member	Sell
14:45:56	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9440	994,400.00	Member	Buy
14:45:56	€ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0600	(1,006,000.00)	Member	Sell
14:45:56	€ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0600	1,006,000.00	Member	Buy
15:19:26	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9360	(9,936.00)	Client	Sell
15:19:26	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9360	9,936.00	Member	Buy
15:38:02	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.9550	(9,955,000.00)	Member	Sell
15:48:40	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0250	(1,002,500.00)	Member	Sell
15:48:40	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.9620	9,962,000.00	Client	Buy
<b>Total Futures</b>					<b>9</b>		<b>1,374</b>	<b>1,374,000</b>		<b>13,694,652.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>9</b>		<b>1,374</b>	<b>1,374,000</b>		<b>13,694,652.00</b>		
14:11:02	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2729	145,458.00	Member	Buy
14:32:51	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2745	72,745.00	Member	Buy
14:32:51	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.2734	(218,202.00)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>30</b>	<b>30,000</b>		<b>218,202.50</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>2</b>		<b>30</b>	<b>30,000</b>		<b>218,202.50</b>		

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					46		9,255	10,740,000		93,027,729.30		
Total Options												
<b>Grand Total for all Instruments</b>					<b>46</b>		<b>9,255</b>	<b>10,740,000</b>		<b>93,027,729.30</b>		