

# Currency Futures & Options Matched Trades

Report for 25/07/2011

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
8:29:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8211	(68,211.00)	Member	Sell
8:29:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8211	68,211.00	Client	Buy
8:31:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8865	688,650.00	Member	Buy
8:31:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8865	(688,650.00)	Client	Sell
9:02:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	6.9021	(241,573.50)	Member	Sell
9:02:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	6.9021	241,573.50	Client	Buy
9:02:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,750	1,750,000	6.9015	(12,077,625.00)	Member	Sell
9:03:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	175	175,000	6.9465	(1,215,637.50)	Member	Sell
9:03:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,750	1,750,000	6.9060	12,085,500.00	Client	Buy
9:06:48	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9997	(34,998.50)	Member	Sell
9:06:48	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9997	34,998.50	Client	Buy
9:08:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9000	(20,700.00)	Client	Sell
9:09:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	87	87,000	6.9015	(600,430.50)	Member	Sell
9:09:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	6.9015	552,120.00	Client	Buy
9:10:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9015	69,015.00	Client	Buy
9:13:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9000	27,600.00	Client	Buy
9:13:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9000	(27,600.00)	Member	Sell
9:36:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	900	900,000	6.8973	(6,207,570.00)	Member	Sell
9:36:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	900	900,000	6.8973	6,207,570.00	Client	Buy
9:37:21	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.9822	13,964,400.00	Member	Buy
9:37:21	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.9822	(13,964,400.00)	Client	Sell
9:38:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8940	34,470.00	Client	Buy
9:38:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8940	(34,470.00)	Member	Sell
9:52:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8873	3,443,650.00	Member	Buy
9:52:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8873	(3,443,650.00)	Member	Sell
10:19:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8719	34,359.50	Member	Buy
10:19:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8719	(34,359.50)	Client	Sell
10:21:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8724	6,872.40	Member	Buy
10:21:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8724	(6,872.40)	Client	Sell
10:44:35	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.9525	13,905,000.00	Member	Buy
10:44:35	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.9525	(13,905,000.00)	Member	Sell
10:46:35	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0525	(3,526,250.00)	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
10:46:35	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0525	3,526,250.00	Member	Buy
10:51:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8520	6,852.00	Member	Buy
10:51:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8520	(6,852.00)	Client	Sell
10:51:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8520	342,600.00	Member	Buy
10:51:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8520	(342,600.00)	Client	Sell
11:13:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8580	(685,800.00)	Client	Sell
11:13:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8580	685,800.00	Member	Buy
11:51:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8500	27,400.00	Client	Buy
11:51:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8500	(27,400.00)	Member	Sell
11:51:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8500	137,000.00	Client	Buy
11:51:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8500	(137,000.00)	Member	Sell
12:20:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8475	(3,423,750.00)	Member	Sell
12:20:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8475	3,423,750.00	Member	Buy
12:55:29	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9300	693,000.00	Client	Buy
12:55:29	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9300	(693,000.00)	Member	Sell
12:57:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	6.8370	410,220.00	Client	Buy
12:57:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	6.8370	(410,220.00)	Member	Sell
13:42:57	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8361	3,418,050.00	Member	Buy
13:42:57	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8361	(3,418,050.00)	Member	Sell
13:50:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8339	273,356.00	Member	Buy
13:50:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8339	(273,356.00)	Client	Sell
13:51:18	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8339	68,339.00	Member	Buy
13:51:18	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8339	(68,339.00)	Client	Sell
13:53:59	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8339	(20,501.70)	Client	Sell
13:53:59	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8339	20,501.70	Client	Buy
13:57:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.8278	170,695.00	Member	Buy
13:57:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.8278	(170,695.00)	Client	Sell
13:57:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.8278	170,695.00	Member	Buy
13:57:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.8278	(170,695.00)	Client	Sell
14:00:39	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	37	37,000	6.8280	252,636.00	Member	Buy
14:00:39	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	37	37,000	6.8280	(252,636.00)	Client	Sell
14:22:19	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8319	(34,159.50)	Member	Sell
14:22:19	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8319	34,159.50	Client	Buy
14:24:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	175	175,000	6.8250	(1,194,375.00)	Member	Sell
14:25:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,750	1,750,000	6.8250	11,943,750.00	Member	Buy
14:41:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,575	1,575,000	6.8250	(10,749,375.00)	Member	Sell
14:46:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8386	(1,367,720.00)	Member	Sell
14:58:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8506	(685,060.00)	Member	Sell
14:58:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8506	685,060.00	Client	Buy
14:58:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8506	(685,060.00)	Member	Sell
14:58:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8506	685,060.00	Client	Buy
15:32:31	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9380	(208,140.00)	Member	Sell
15:32:31	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9380	208,140.00	Client	Buy
16:00:48	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8400	27,360.00	Client	Buy
16:00:48	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8400	(27,360.00)	Member	Sell
16:01:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8387	3,419,350.00	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
16:01:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8387	(3,419,350.00)	Member	Sell
16:02:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8387	(3,419,350.00)	Member	Sell
16:02:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8387	3,419,350.00	Member	Buy
16:11:20	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0250	702,500.00	Client	Buy
16:11:20	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0250	(702,500.00)	Member	Sell
16:18:14	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.8349	(2,733,960.00)	Member	Sell
16:18:14	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.8349	2,733,960.00	Member	Buy
16:23:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.8300	1,024,500.00	Client	Buy
16:23:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.8300	(1,024,500.00)	Member	Sell
16:58:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8345	(205,035.00)	Member	Sell
16:58:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8345	205,035.00	Member	Buy
16:59:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8325	6,832.50	Member	Buy
16:59:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8325	(6,832.50)	Member	Sell
16:59:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8280	68,280.00	Client	Buy
16:59:48	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8280	(68,280.00)	Member	Sell
<b>Total Futures</b>					<b>47</b>		<b>13,248</b>	<b>13,247,500</b>		<b>91,442,210.60</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>47</b>		<b>13,248</b>	<b>13,247,500</b>		<b>91,442,210.60</b>		
9:20:48	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2248	(5,612,400.00)	Member	Sell
9:20:48	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2248	5,612,400.00	Member	Buy
9:52:46	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.2150	89,720.00	Client	Buy
9:52:46	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.2150	(89,720.00)	Member	Sell
10:16:26	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	11.3255	679,530.00	Member	Buy
10:16:26	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	11.3255	(679,530.00)	Client	Sell
10:40:16	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.1950	89,560.00	Client	Buy
10:40:16	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	11.1950	(89,560.00)	Member	Sell
12:53:00	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1394	(1,113,940.00)	Member	Sell
12:53:00	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1394	1,113,940.00	Client	Buy
13:27:49	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.2600	101,340.00	Client	Buy
13:27:49	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.2600	(101,340.00)	Member	Sell
15:04:48	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.1300	(100,170.00)	Client	Sell
15:04:48	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.1300	100,170.00	Member	Buy
15:42:58	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1500	(5,575,000.00)	Member	Sell
15:42:58	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1500	5,575,000.00	Member	Buy
16:50:10	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1270	(111,270.00)	Member	Sell
16:50:10	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1270	111,270.00	Client	Buy
<b>Total Futures</b>					<b>9</b>		<b>1,204</b>	<b>1,204,000</b>		<b>13,472,930.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>9</b>		<b>1,204</b>	<b>1,204,000</b>		<b>13,472,930.00</b>		
9:05:00	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.8765	987,650.00	Member	Buy
9:37:21	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.8645	1,972,900.00	Member	Buy

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10:30:23	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8490	492,450.00	Member	Buy
11:01:15	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8430	(196,860.00)	Client	Sell
11:01:15	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8430	196,860.00	Member	Buy
11:30:49	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.8525	985,250.00	Member	Buy
11:46:46	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.8505	3,940,200.00	Member	Buy
11:46:46	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.8505	(3,940,200.00)	Client	Sell
11:46:59	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8505	492,525.00	Member	Buy
11:46:59	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8505	(492,525.00)	Client	Sell
<b>Total Futures</b>					<b>5</b>		<b>695</b>	<b>695,000</b>		<b>6,848,710.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>5</b>		<b>695</b>	<b>695,000</b>		<b>6,848,710.00</b>		
9:02:33	CHF / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.4950	84,950.00	Member	Buy
9:02:33	CHF / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.4950	(84,950.00)	Member	Sell
9:06:19	CHF / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.5000	102,000.00	Member	Buy
9:06:19	CHF / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.5000	(102,000.00)	Member	Sell
11:55:36	CHF / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.5000	(85,000.00)	Client	Sell
11:55:36	CHF / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.5000	85,000.00	Member	Buy
<b>Total Futures</b>					<b>3</b>		<b>32</b>	<b>32,000</b>		<b>271,950.00</b>		
<b>Total Options</b>												
<b>Total for CHF / R Foreign Exchange Future</b>					<b>3</b>		<b>32</b>	<b>32,000</b>		<b>271,950.00</b>		
<b>Total Futures</b>					<b>64</b>		<b>15,179</b>	<b>15,178,500</b>		<b>112,035,800.60</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>64</b>		<b>15,179</b>	<b>15,178,500</b>		<b>112,035,800.60</b>		