

# Currency Futures & Options Matched Trades

Report for 29/03/2011

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
8:35:22	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	145	145,000	6.9470	(1,007,315.00)	Member	Sell
8:35:22	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	145	145,000	6.9470	1,007,315.00	Client	Buy
9:07:48	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9415	(138,830.00)	Member	Sell
9:14:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9400	34,700.00	Client	Buy
9:14:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9400	(34,700.00)	Member	Sell
9:14:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0400	70,400.00	Client	Buy
9:14:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0400	(70,400.00)	Member	Sell
9:14:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9372	69,372.00	Member	Buy
9:14:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9372	(69,372.00)	Member	Sell
9:20:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9350	69,350.00	Client	Buy
9:20:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9350	(69,350.00)	Client	Sell
9:21:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9350	138,700.00	Client	Buy
9:21:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9350	(138,700.00)	Member	Sell
9:22:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9350	(693,500.00)	Member	Sell
9:22:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9350	693,500.00	Client	Buy
9:56:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9440	(138,880.00)	Client	Sell
9:56:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9440	138,880.00	Member	Buy
10:12:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9450	138,900.00	Client	Buy
10:12:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9450	(138,900.00)	Member	Sell
10:26:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9433	69,433.00	Client	Buy
10:26:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9433	(69,433.00)	Member	Sell
10:32:57	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9427	69,427.00	Client	Buy
10:32:57	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9427	(69,427.00)	Member	Sell
10:37:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9416	69,416.00	Client	Buy
10:37:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9416	(69,416.00)	Member	Sell
10:37:24	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9400	69,400.00	Client	Buy
10:37:24	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9400	(69,400.00)	Member	Sell
10:48:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0400	70,400.00	Client	Buy
10:48:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0400	(70,400.00)	Member	Sell
10:48:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9372	69,372.00	Member	Buy
10:48:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9372	(69,372.00)	Client	Sell
11:24:49	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9520	(139,040.00)	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
11:24:49	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9520	139,040.00	Client	Buy
11:39:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	6.9600	(125,280.00)	Member	Sell
11:39:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	6.9600	125,280.00	Client	Buy
11:58:50	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9540	(2,086,200.00)	Client	Sell
11:58:50	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9540	2,086,200.00	Member	Buy
12:19:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9600	69,600.00	Client	Buy
12:19:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9600	(69,600.00)	Member	Sell
12:45:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9570	34,785.00	Client	Buy
12:45:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9570	(34,785.00)	Member	Sell
12:45:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9570	313,065.00	Client	Buy
12:45:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9570	(313,065.00)	Member	Sell
12:45:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	420	420,000	6.9570	2,921,940.00	Client	Buy
12:45:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	420	420,000	6.9570	(2,921,940.00)	Member	Sell
12:45:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9570	208,710.00	Client	Buy
12:45:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9570	(208,710.00)	Member	Sell
12:45:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9570	104,355.00	Client	Buy
12:45:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9570	(104,355.00)	Member	Sell
12:45:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0530	105,795.00	Member	Buy
12:45:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0530	(105,795.00)	Member	Sell
14:27:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0450	70,450.00	Client	Buy
14:27:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0450	(70,450.00)	Member	Sell
15:27:04	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	503	503,000	6.9535	(3,497,610.50)	Member	Sell
15:27:04	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	503	503,000	6.9535	3,497,610.50	Client	Buy
15:39:28	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9415	34,707.50	Client	Buy
15:39:28	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9415	(34,707.50)	Member	Sell
16:07:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9400	69,400.00	Client	Buy
16:07:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9400	(69,400.00)	Member	Sell
16:07:27	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0400	70,400.00	Client	Buy
16:07:27	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0400	(70,400.00)	Member	Sell
16:21:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9300	346,500.00	Client	Buy
16:21:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9300	(346,500.00)	Member	Sell
16:21:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9300	346,500.00	Client	Buy
16:21:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9300	(346,500.00)	Member	Sell
16:28:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9279	346,395.00	Member	Buy
16:28:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9279	(346,395.00)	Client	Sell
16:32:52	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9415	20,824.50	Client	Buy
16:33:11	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	6.9600	(125,280.00)	Client	Sell
16:33:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9415	(20,824.50)	Client	Sell
16:33:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	21	21,000	6.9574	146,105.40	Client	Buy
16:45:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9350	(3,467,500.00)	Member	Sell
16:45:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9350	3,467,500.00	Member	Buy
16:47:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	6.9302	117,813.40	Member	Buy
16:47:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	6.9302	(117,813.40)	Client	Sell
16:55:28	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9301	34,650.50	Member	Buy
16:55:28	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9301	(34,650.50)	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
<b>Total Futures</b>					<b>39</b>		<b>2,521</b>	<b>2,520,500</b>		<b>17,515,194.10</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>39</b>		<b>2,521</b>	<b>2,520,500</b>		<b>17,515,194.10</b>		
8:28:20	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2,590	2,590,000	11.1078	(28,769,202.00)	Member	Sell
8:36:23	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	259	259,000	11.2078	(2,902,820.20)	Member	Sell
8:36:23	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2,590	2,590,000	11.1178	28,795,102.00	Client	Buy
9:04:22	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2600	(56,300.00)	Member	Sell
9:04:22	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2600	56,300.00	Client	Buy
14:04:32	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.0861	(277,152.50)	Member	Sell
14:04:32	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.0861	277,152.50	Client	Buy
14:12:32	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2200	56,100.00	Client	Buy
14:12:32	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2200	(56,100.00)	Member	Sell
14:41:00	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.0761	(276,902.50)	Member	Sell
14:41:00	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.0761	276,902.50	Member	Buy
16:08:09	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0750	55,375.00	Client	Buy
16:08:09	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0750	(55,375.00)	Member	Sell
<b>Total Futures</b>					<b>7</b>		<b>2,785</b>	<b>2,784,500</b>		<b>30,955,392.10</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>7</b>		<b>2,785</b>	<b>2,784,500</b>		<b>30,955,392.10</b>		
14:24:18	¥ / R 13/06/2011	Foreign Exchange Future		0.00	1	100,000	9	900,000	0.0850	76,500.00	Client	Buy
14:24:18	¥ / R 13/06/2011	Foreign Exchange Future		0.00	1	100,000	9	900,000	0.0850	(76,500.00)	Member	Sell
<b>Total Futures</b>					<b>1</b>		<b>9</b>	<b>900,000</b>		<b>76,500.00</b>		
<b>Total Options</b>												
<b>Total for ¥ / R Foreign Exchange Future</b>					<b>1</b>		<b>9</b>	<b>900,000</b>		<b>76,500.00</b>		
9:47:59	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7990	(97,990.00)	Member	Sell
9:47:59	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7990	97,990.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>10</b>	<b>10,000</b>		<b>97,990.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>1</b>		<b>10</b>	<b>10,000</b>		<b>97,990.00</b>		
16:08:15	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.0100	(420,600.00)	Client	Sell
16:08:15	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.0100	420,600.00	Member	Buy
<b>Total Futures</b>					<b>1</b>		<b>60</b>	<b>60,000</b>		<b>420,600.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>60</b>	<b>60,000</b>		<b>420,600.00</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					48		5,384	6,275,000		49,065,676.20		
Total Options												
<b>Grand Total for all Instruments</b>					48		5,384	6,275,000		49,065,676.20		