

# Currency Futures & Options Matched Trades

Report for 21/04/2011

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
8:58:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.8010	13,602,000.00	Member	Buy
8:58:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.8010	(13,602,000.00)	Client	Sell
9:15:14	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9115	3,455,750.00	Member	Buy
9:15:14	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9115	(3,455,750.00)	Member	Sell
9:20:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8173	34,086.50	Client	Buy
9:20:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8173	(34,086.50)	Member	Sell
9:20:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8169	34,084.50	Client	Buy
9:20:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8169	(34,084.50)	Member	Sell
9:21:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8150	34,075.00	Client	Buy
9:21:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8150	(34,075.00)	Member	Sell
9:26:42	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9100	69,100.00	Member	Buy
9:26:42	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9100	(69,100.00)	Client	Sell
9:34:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8100	681,000.00	Client	Buy
9:34:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8100	(681,000.00)	Member	Sell
9:42:57	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8035	680,350.00	Member	Buy
9:42:57	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8035	(680,350.00)	Member	Sell
9:50:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7955	679,550.00	Member	Buy
9:50:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7955	(679,550.00)	Member	Sell
9:52:04	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	6.8045	(27,218,000.00)	Member	Sell
9:52:04	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	6.8045	27,218,000.00	Client	Buy
9:55:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7980	679,800.00	Client	Buy
9:55:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7980	(679,800.00)	Member	Sell
10:01:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	700	700,000	6.8023	(4,761,610.00)	Member	Sell
10:01:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	700	700,000	6.8023	4,761,610.00	Client	Buy
10:05:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.7957	20,387.10	Member	Buy
10:05:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.7957	(20,387.10)	Client	Sell
10:06:26	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0000	(175,000.00)	Member	Sell
10:06:26	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0000	175,000.00	Client	Buy
10:11:31	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7966	(67,966.00)	Client	Sell
10:11:31	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7966	67,966.00	Member	Buy
10:13:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.7990	2,039,700.00	Client	Buy
10:15:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7990	1,359,800.00	Client	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
10:15:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8000	(680,000.00)	Client	Sell
10:15:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8000	680,000.00	Member	Buy
10:20:13	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7993	(6,799,300.00)	Client	Sell
10:20:13	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7993	6,799,300.00	Member	Buy
10:21:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7990	1,359,800.00	Member	Buy
10:21:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7990	(1,359,800.00)	Client	Sell
10:21:48	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7993	6,799,300.00	Member	Buy
10:21:48	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7993	(6,799,300.00)	Client	Sell
10:21:48	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7991	6,799,100.00	Member	Buy
10:21:48	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7991	(6,799,100.00)	Client	Sell
10:30:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8100	340,500.00	Member	Buy
10:30:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8100	(340,500.00)	Member	Sell
10:42:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8010	20,403.00	Member	Buy
10:42:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8010	(20,403.00)	Member	Sell
10:58:27	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7970	33,985.00	Client	Buy
10:58:27	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7970	(33,985.00)	Member	Sell
11:02:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.7955	(1,019,325.00)	Member	Sell
11:02:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.7955	1,019,325.00	Client	Buy
11:09:29	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7965	(679,650.00)	Member	Sell
11:09:56	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7965	(679,650.00)	Member	Sell
11:09:56	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7965	679,650.00	Client	Buy
11:36:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8882	137,764.00	Member	Buy
11:36:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8882	(137,764.00)	Client	Sell
12:12:57	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	120	120,000	6.9801	837,612.00	Client	Buy
12:12:57	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	120	120,000	6.9801	(837,612.00)	Member	Sell
12:13:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7805	67,805.00	Client	Buy
12:13:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7805	(67,805.00)	Member	Sell
12:13:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7805	13,561.00	Client	Buy
12:13:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7805	(13,561.00)	Member	Sell
12:13:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.7800	339,000.00	Client	Buy
12:13:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.7800	(339,000.00)	Member	Sell
12:13:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7800	33,900.00	Client	Buy
12:13:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7800	(33,900.00)	Member	Sell
12:23:49	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	6.9780	(418,680.00)	Member	Sell
12:23:49	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	6.9780	418,680.00	Client	Buy
13:45:42	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7840	(67,840.00)	Member	Sell
13:45:42	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7840	67,840.00	Client	Buy
13:58:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7808	67,808.00	Member	Buy
13:58:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7808	(67,808.00)	Client	Sell
14:22:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7958	(6,795,800.00)	Member	Sell
14:25:05	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8378	(683,780.00)	Member	Sell
14:35:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.7972	(3,398,600.00)	Member	Sell
14:37:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.7982	(3,399,100.00)	Member	Sell
14:42:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8207	(682,070.00)	Member	Sell
14:42:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.8000	13,600,000.00	Client	Buy
14:49:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4,375	4,375,000	6.7885	29,699,687.50	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
14:52:13	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4,375	4,375,000	6.7765	29,647,187.50	Member	Buy
14:52:13	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4,375	4,375,000	6.7765	(29,647,187.50)	Client	Sell
15:13:54	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.9900	5,242,500.00	Client	Buy
15:13:54	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.9900	(5,242,500.00)	Member	Sell
16:02:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3,500	3,500,000	6.8090	23,831,500.00	Member	Buy
16:02:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3,500	3,500,000	6.8090	(23,831,500.00)	Client	Sell
16:18:04	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	6,489	6,489,000	6.7909	44,066,150.10	Member	Buy
16:18:04	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7909	(679,090.00)	Client	Sell
16:18:04	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6,489	6,489,000	6.8910	(44,715,699.00)	Member	Sell
16:18:04	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8910	689,100.00	Client	Buy
16:23:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7935	1,358,700.00	Client	Buy
16:23:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7935	(1,358,700.00)	Member	Sell
16:27:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4,800	4,800,000	6.7909	(32,596,320.00)	Client	Sell
16:27:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7909	(6,790,900.00)	Client	Sell
16:27:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	589	589,000	6.7909	(3,999,840.10)	Client	Sell
16:28:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4,800	4,800,000	6.8910	33,076,800.00	Client	Buy
16:28:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8910	6,891,000.00	Client	Buy
16:28:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	589	589,000	6.8910	4,058,799.00	Client	Buy
16:38:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.7990	(339,950.00)	Member	Sell
16:38:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.7990	339,950.00	Client	Buy
16:38:49	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7990	(679,900.00)	Member	Sell
16:38:49	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7990	679,900.00	Client	Buy
16:50:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7900	33,950.00	Client	Buy
16:50:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7900	(33,950.00)	Member	Sell
16:59:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7760	33,880.00	Client	Buy
16:59:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7760	(33,880.00)	Member	Sell
16:59:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.7750	20,325.00	Client	Buy
16:59:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.7750	(20,325.00)	Member	Sell
16:59:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7740	13,548.00	Client	Buy
16:59:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7740	(13,548.00)	Member	Sell
17:01:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.7629	(13,525,800.00)	Member	Sell
17:01:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.7629	13,525,800.00	Client	Buy
17:08:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.7593	5,069,475.00	Member	Buy
17:09:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.6663	499,972.50	Member	Buy
17:09:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.7500	(5,062,500.00)	Client	Sell
<b>Total Futures</b>					<b>57</b>		<b>40,901</b>	<b>40,901,000</b>		<b>278,702,249.20</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>57</b>		<b>40,901</b>	<b>40,901,000</b>		<b>278,702,249.20</b>		
10:30:11	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.2360	(2,809,000.00)	Member	Sell
10:30:11	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.2360	2,809,000.00	Member	Buy
10:30:11	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3870	(2,846,750.00)	Member	Sell
10:30:11	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3870	2,846,750.00	Member	Buy
10:46:00	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2312	56,156.00	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
10:46:00	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2312	(56,156.00)	Client	Sell
11:06:46	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2255	5,612,750.00	Member	Buy
11:06:46	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2255	(5,612,750.00)	Client	Sell
14:41:00	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.2405	22,481,000.00	Member	Buy
14:44:09	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	11.2489	33,746,700.00	Member	Buy
14:44:09	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	11.2449	56,224,500.00	Member	Buy
14:48:13	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.1922	11,192,200.00	Member	Buy
14:48:13	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10,000	10,000,000	11.2399	(112,399,000.00)	Client	Sell
16:57:04	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.1950	78,365.00	Client	Buy
16:57:04	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.1950	(78,365.00)	Member	Sell
<b>Total Futures</b>					<b>8</b>		<b>11,512</b>	<b>11,512,000</b>		<b>129,424,721.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>8</b>		<b>11,512</b>	<b>11,512,000</b>		<b>129,424,721.00</b>		
9:31:59	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9510	(99,510.00)	Client	Sell
9:31:59	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9510	99,510.00	Member	Buy
13:26:50	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.8840	(29,652.00)	Client	Sell
13:26:50	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.8840	29,652.00	Member	Buy
<b>Total Futures</b>					<b>2</b>		<b>13</b>	<b>13,000</b>		<b>129,162.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>2</b>		<b>13</b>	<b>13,000</b>		<b>129,162.00</b>		
9:00:08	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.2530	3,626,500.00	Member	Buy
9:00:08	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.2530	(3,626,500.00)	Client	Sell
<b>Total Futures</b>					<b>1</b>		<b>500</b>	<b>500,000</b>		<b>3,626,500.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>500</b>	<b>500,000</b>		<b>3,626,500.00</b>		
<b>Total Futures</b>					<b>67</b>		<b>52,926</b>	<b>52,926,000</b>		<b>411,882,632.20</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>67</b>		<b>52,926</b>	<b>52,926,000</b>		<b>411,882,632.20</b>		