

Currency Futures & Options Matched Trades

Report for 28/06/2011

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
8:08:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9660	696,600.00	Member	Buy
8:08:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9660	(696,600.00)	Client	Sell
8:08:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0100	701,000.00	Member	Buy
8:08:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0100	(701,000.00)	Client	Sell
9:12:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9635	(278,540.00)	Member	Sell
9:12:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9635	278,540.00	Client	Buy
9:27:59	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9593	(13,918.60)	Member	Sell
9:27:59	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9593	13,918.60	Client	Buy
9:32:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	6.9485	90,330.50	Member	Buy
9:32:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	6.9485	(90,330.50)	Client	Sell
9:40:38	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.9445	41,667.00	Member	Buy
9:40:38	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.9445	(41,667.00)	Client	Sell
10:26:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9440	(6,944,000.00)	Member	Sell
10:26:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9440	6,944,000.00	Member	Buy
10:36:50	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9399	3,469,950.00	Member	Buy
10:39:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9425	6,942,500.00	Member	Buy
10:45:11	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.8546	1,028,190.00	Member	Buy
10:45:11	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.9329	(10,399,350.00)	Client	Sell
11:06:09	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9449	3,472,450.00	Member	Buy
11:06:09	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9449	(3,472,450.00)	Member	Sell
11:56:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.9449	(5,208,675.00)	Client	Sell
11:56:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.9449	5,208,675.00	Member	Buy
11:56:21	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	110	110,000	6.9449	(763,939.00)	Client	Sell
11:56:21	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	110	110,000	6.9449	763,939.00	Member	Buy
12:20:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	79	79,000	6.9500	(549,050.00)	Client	Sell
12:20:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	79	79,000	6.9500	549,050.00	Member	Buy
12:20:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9520	(139,040.00)	Client	Sell
12:20:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9520	139,040.00	Member	Buy
12:20:19	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9550	(104,325.00)	Client	Sell
12:20:19	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9550	104,325.00	Member	Buy
12:33:32	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0480	(140,960.00)	Client	Sell
12:33:32	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0480	140,960.00	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
12:40:34	\$ / R 19/12/2011	Foreign Exchange Future	C	7.50	1	1,000	500	500,000	173.0000	86,500,000.00	Member	Buy
12:40:34	\$ / R 19/12/2011	Foreign Exchange Future	C	7.50	1	1,000	500	500,000	173.0000	(86,500,000.00)	Client	Sell
12:40:34	\$ / R 19/12/2011	Foreign Exchange Future	C	7.25	1	1,000	500	500,000	245.0000	(122,500,000.00)	Member	Sell
12:40:34	\$ / R 19/12/2011	Foreign Exchange Future	C	7.25	1	1,000	500	500,000	245.0000	122,500,000.00	Client	Buy
13:59:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.9490	41,694.00	Client	Buy
13:59:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.9490	(41,694.00)	Member	Sell
14:12:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9511	(1,737,775.00)	Member	Sell
14:12:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9511	1,737,775.00	Client	Buy
14:31:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9300	207,900.00	Client	Buy
14:31:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9300	(207,900.00)	Member	Sell
14:31:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.9300	48,510.00	Client	Buy
14:31:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.9300	(48,510.00)	Member	Sell
14:33:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	6.9297	90,086.10	Member	Buy
14:33:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	6.9297	(90,086.10)	Client	Sell
14:37:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9300	(69,300.00)	Client	Sell
14:37:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9300	69,300.00	Member	Buy
14:45:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	230	230,000	6.9345	1,594,935.00	Member	Buy
14:45:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	230	230,000	6.9345	(1,594,935.00)	Client	Sell
15:06:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9343	104,014.50	Member	Buy
15:06:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9343	(104,014.50)	Client	Sell
15:06:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9339	3,466,950.00	Member	Buy
15:06:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9339	(3,466,950.00)	Member	Sell
15:13:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.9249	5,193,675.00	Member	Buy
15:14:02	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9267	103,900.50	Member	Buy
15:14:02	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9267	(103,900.50)	Client	Sell
15:14:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9314	3,465,700.00	Member	Buy
15:15:39	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9315	1,732,875.00	Member	Buy
15:18:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9290	3,464,500.00	Member	Buy
15:18:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9290	(3,464,500.00)	Member	Sell
15:20:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.8271	1,024,065.00	Member	Buy
15:20:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.9180	(10,377,000.00)	Client	Sell
15:37:50	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9247	20,774.10	Member	Buy
15:37:50	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9247	(20,774.10)	Client	Sell
15:41:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9265	1,731,625.00	Member	Buy
15:41:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9265	(1,731,625.00)	Member	Sell
16:20:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.9175	(5,188,125.00)	Member	Sell
16:20:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.9175	5,188,125.00	Member	Buy
16:31:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9200	34,600.00	Client	Buy
16:31:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9200	(34,600.00)	Client	Sell
16:37:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	6.9174	484,218.00	Member	Buy
16:37:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	6.9174	(484,218.00)	Client	Sell
16:37:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.9173	2,766,920.00	Member	Buy
16:37:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.9173	(2,766,920.00)	Client	Sell
16:37:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.9175	518,812.50	Member	Buy
16:37:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.9175	(518,812.50)	Client	Sell
16:44:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9183	6,918,300.00	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
16:44:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9183	(6,918,300.00)	Member	Sell
Total Futures					38		10,034	10,034,000		69,554,087.30		
Total Options					2		1,000	1,000,000		209,000,000.00		
Total for \$ / R Foreign Exchange Future					40		11,034	11,034,000		278,554,087.30		
11:06:09	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9449	3,472,450.00	Member	Buy
11:06:09	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9449	(3,472,450.00)	Member	Sell
12:17:37	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	42	4,200,000	6.9597	(29,230,740.00)	Member	Sell
12:17:37	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	42	4,200,000	6.9597	29,230,740.00	Client	Buy
15:06:55	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9339	3,466,950.00	Member	Buy
15:06:55	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9339	(3,466,950.00)	Member	Sell
Total Futures					3		52	5,200,000		36,170,140.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					3		52	5,200,000		36,170,140.00		
10:30:11	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3680	5,684,000.00	Member	Buy
10:30:11	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3680	(5,684,000.00)	Member	Sell
10:30:11	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3675	5,683,750.00	Member	Buy
10:30:11	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3675	(5,683,750.00)	Member	Sell
10:30:11	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	251	251,000	11.3670	(2,853,117.00)	Member	Sell
10:30:11	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	251	251,000	11.3670	2,853,117.00	Member	Buy
10:51:05	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0600	55,300.00	Client	Buy
10:51:05	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0600	(55,300.00)	Member	Sell
11:18:11	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0570	5,528,500.00	Member	Buy
11:18:11	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0570	(5,528,500.00)	Member	Sell
15:06:55	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0750	5,537,500.00	Member	Buy
15:06:55	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0750	(5,537,500.00)	Member	Sell
16:04:26	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0610	5,530,500.00	Member	Buy
16:04:26	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0610	(5,530,500.00)	Member	Sell
16:04:27	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0610	2,765,250.00	Member	Buy
16:04:27	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0610	(2,765,250.00)	Member	Sell
16:04:27	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0610	(2,765,250.00)	Member	Sell
16:04:27	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0610	2,765,250.00	Member	Buy
16:04:27	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0620	5,531,000.00	Member	Buy
16:04:27	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0620	(5,531,000.00)	Member	Sell
Total Futures					10		3,756	3,756,000		41,934,167.00		
Total Options												
Total for £ / R Foreign Exchange Future					10		3,756	3,756,000		41,934,167.00		
9:18:54	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9073	19,814.60	Member	Buy
9:18:54	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9073	(19,814.60)	Client	Sell
15:13:47	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9011	(4,950,550.00)	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
15:14:45	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9035	(4,951,750.00)	Member	Sell
15:20:55	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9493	(994,930.00)	Member	Sell
15:20:55	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.9070	9,907,000.00	Client	Buy
16:39:27	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9250	(1,985,000.00)	Client	Sell
16:39:27	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9250	1,985,000.00	Member	Buy
Total Futures					4		1,252	1,252,000		12,406,929.60		
Total Options												
Total for € / R Foreign Exchange Future					4		1,252	1,252,000		12,406,929.60		
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Total Futures					55		15,094	20,242,000		160,065,323.90		
Total Options					2		1,000	1,000,000		209,000,000.00		
Grand Total for all Instruments					57		16,094	21,242,000		369,065,323.90		