

# Currency Futures & Options Matched Trades

Report for 19/10/2011

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
8:11:47	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.1419	(40,709.50)	Client	Sell
8:11:47	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.1419	40,709.50	Member	Buy
8:32:12	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.0760	121,140.00	Client	Buy
8:32:12	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.0760	(121,140.00)	Member	Sell
8:46:20	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3740	(1,674,800.00)	Client	Sell
8:46:20	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3740	1,674,800.00	Member	Buy
9:00:35	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0300	(2,007,500.00)	Member	Sell
9:04:44	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.0443	40,221.50	Client	Buy
9:04:44	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.0443	(40,221.50)	Member	Sell
9:11:47	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0370	2,009,250.00	Client	Buy
9:11:47	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.1000	(202,500.00)	Member	Sell
9:18:32	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.0465	8,046.50	Member	Buy
9:18:33	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.0500	(1,207,500.00)	Client	Sell
9:18:33	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.0500	1,207,500.00	Member	Buy
9:19:28	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.0617	161,234.00	Client	Buy
9:19:28	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.0617	(161,234.00)	Member	Sell
9:21:53	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.0600	80,600.00	Client	Buy
9:21:53	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.0600	(80,600.00)	Member	Sell
9:29:20	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.0402	(804,020.00)	Client	Sell
9:29:20	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.0402	804,020.00	Member	Buy
9:33:33	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.0415	160,830.00	Member	Buy
9:33:33	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.0415	(201,037.50)	Client	Sell
9:39:17	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	101	101,000	8.0464	812,686.40	Client	Buy
9:39:17	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	101	101,000	8.0464	(812,686.40)	Member	Sell
9:42:38	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.0476	24,142.80	Member	Buy
9:43:00	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.0457	(24,137.10)	Client	Sell
9:43:00	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.0457	24,137.10	Member	Buy
9:44:33	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.0500	(161,000.00)	Member	Sell
9:44:33	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.0500	161,000.00	Member	Buy
9:46:42	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.0441	1,608,820.00	Member	Buy
9:46:42	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.0441	(1,608,820.00)	Member	Sell
9:52:32	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.0427	(8,042.70)	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
9:52:32	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.0427	8,042.70	Member	Buy
9:55:32	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.0415	40,207.50	Client	Buy
11:12:28	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.0441	1,206,615.00	Client	Buy
11:12:45	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.0441	(4,022,050.00)	Client	Sell
11:12:45	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	350	350,000	8.0441	2,815,435.00	Member	Buy
11:13:45	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.0382	80,382.00	Client	Buy
11:13:45	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.0382	(80,382.00)	Member	Sell
11:31:26	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.0382	321,528.00	Client	Buy
11:31:26	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.0382	(321,528.00)	Member	Sell
11:44:22	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.0278	(4,013,900.00)	Member	Sell
11:44:22	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.0278	4,013,900.00	Member	Buy
11:55:31	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.0300	32,120.00	Client	Buy
11:55:36	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.0300	(32,120.00)	Member	Sell
12:00:39	\$/ R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2110	82,110.00	Client	Buy
12:00:39	\$/ R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2110	(82,110.00)	Member	Sell
12:03:12	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.0212	16,042,400.00	Client	Buy
12:03:12	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.0212	(16,042,400.00)	Member	Sell
12:14:26	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	600	600,000	8.0350	(4,821,000.00)	Client	Sell
12:14:26	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	600	600,000	8.0350	4,821,000.00	Member	Buy
12:36:48	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0622	2,015,550.00	Client	Buy
12:36:48	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0622	(2,015,550.00)	Member	Sell
13:15:52	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0390	(2,009,750.00)	Member	Sell
13:18:26	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0460	2,011,500.00	Client	Buy
13:18:26	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.1090	(202,725.00)	Member	Sell
13:23:47	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	406	406,000	8.0323	(3,261,113.80)	Client	Sell
13:23:47	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	406	406,000	8.0323	3,261,113.80	Member	Buy
13:55:34	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	125	125,000	8.0580	(1,007,250.00)	Member	Sell
13:55:34	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	125	125,000	8.0580	1,007,250.00	Member	Buy
14:10:49	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.0600	4,030,000.00	Member	Buy
14:10:49	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.0600	(4,030,000.00)	Member	Sell
14:14:45	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0630	(2,015,750.00)	Member	Sell
14:17:51	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0700	2,017,500.00	Client	Buy
14:17:51	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.1330	(203,325.00)	Member	Sell
14:37:18	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.0500	1,610,000.00	Client	Buy
14:37:18	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.0500	(1,610,000.00)	Member	Sell
14:37:48	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0479	(2,011,975.00)	Member	Sell
14:37:48	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0479	2,011,975.00	Member	Buy
14:54:05	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.0450	(40,225.00)	Client	Sell
14:54:05	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.0450	40,225.00	Member	Buy
15:04:25	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	129	129,000	8.0525	1,038,772.50	Member	Buy
15:07:08	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	129	129,000	8.0400	(1,037,160.00)	Client	Sell
15:07:08	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	129	129,000	8.0400	1,037,160.00	Member	Buy
15:31:50	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0785	(2,019,625.00)	Member	Sell
15:35:36	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0878	2,021,950.00	Client	Buy
15:35:36	\$/ R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.1715	(204,287.50)	Member	Sell
15:52:03	\$/ R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	61	61,000	8.1761	498,742.10	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
15:52:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	61	61,000	8.1761	(498,742.10)	Member	Sell
16:01:21	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.0741	(807,410.00)	Client	Sell
16:01:21	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.0741	807,410.00	Member	Buy
16:26:05	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.0560	(120,840.00)	Client	Sell
16:26:05	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.0560	120,840.00	Member	Buy
16:31:06	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0520	(2,013,000.00)	Member	Sell
16:32:37	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.0590	2,014,750.00	Client	Buy
16:32:37	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.1220	(203,050.00)	Member	Sell
16:38:01	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.0550	(16,110.00)	Client	Sell
16:38:01	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.0635	8,063.50	Member	Buy
16:48:11	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.0600	(16,120.00)	Client	Sell
16:48:11	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.0600	16,120.00	Member	Buy
16:58:25	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	141	141,000	8.0500	(1,135,050.00)	Client	Sell
16:58:25	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	141	141,000	8.0500	1,135,050.00	Member	Buy
<b>Total Futures</b>					<b>46</b>		<b>8,084</b>	<b>8,083,500</b>		<b>65,078,673.50</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>46</b>		<b>8,084</b>	<b>8,083,500</b>		<b>65,078,673.50</b>		
11:44:22	\$ / R MAXI 19/12/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.0278	(4,013,900.00)	Member	Sell
11:44:22	\$ / R MAXI 19/12/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.0278	4,013,900.00	Member	Buy
<b>Total Futures</b>					<b>1</b>		<b>5</b>	<b>500,000</b>		<b>4,013,900.00</b>		
<b>Total Options</b>												
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>1</b>		<b>5</b>	<b>500,000</b>		<b>4,013,900.00</b>		
8:41:50	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6325	126,325.00	Client	Buy
8:41:50	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6325	(126,325.00)	Member	Sell
9:40:37	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.8240	(1,282,400.00)	Member	Sell
14:32:47	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.8515	2,570,300.00	Client	Buy
14:32:47	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.8790	(1,287,900.00)	Member	Sell
<b>Total Futures</b>					<b>3</b>		<b>210</b>	<b>210,000</b>		<b>2,696,625.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>3</b>		<b>210</b>	<b>210,000</b>		<b>2,696,625.00</b>		
9:01:12	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.2590	2,251,800.00	Client	Buy
9:01:12	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.2590	(2,251,800.00)	Member	Sell
9:05:17	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.4890	(2,297,800.00)	Client	Sell
9:05:17	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.4890	2,297,800.00	Member	Buy
10:08:39	€ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1070	(2,776,750.00)	Client	Sell
10:08:39	€ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1070	2,776,750.00	Member	Buy
12:28:26	€ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1281	(11,128.10)	Client	Sell
12:28:26	€ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1281	11,128.10	Member	Buy
15:46:46	€ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1200	(55,600.00)	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
15:46:46	€ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1200	55,600.00	Member	Buy
<b>Total Futures</b>					<b>5</b>		<b>656</b>	<b>656,000</b>		<b>7,393,078.10</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>5</b>		<b>656</b>	<b>656,000</b>		<b>7,393,078.10</b>		
9:08:12	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2040	820,400.00	Member	Buy
9:21:28	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.1958	(819,580.00)	Client	Sell
9:21:28	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.1958	819,580.00	Member	Buy
11:21:21	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1,200	1,200,000	8.2383	9,885,960.00	Member	Buy
12:53:46	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.2645	(247,935.00)	Client	Sell
12:53:46	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.2645	247,935.00	Member	Buy
13:04:26	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2500	8,250.00	Client	Buy
13:04:26	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2500	(8,250.00)	Client	Sell
14:57:39	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1,200	1,200,000	8.2283	(9,873,960.00)	Client	Sell
14:57:39	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	120	120,000	8.1383	976,596.00	Member	Buy
15:06:48	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.2500	(206,250.00)	Client	Sell
15:06:48	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.2500	(74,250.00)	Client	Sell
15:06:48	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.2500	206,250.00	Member	Buy
15:06:48	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.2500	74,250.00	Member	Buy
15:56:00	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2360	(823,600.00)	Client	Sell
15:56:00	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2360	823,600.00	Member	Buy
16:15:01	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1,016	1,016,000	8.2450	(8,376,920.00)	Client	Sell
16:15:01	AU\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1,016	1,016,000	8.2450	8,376,920.00	Member	Buy
<b>Total Futures</b>					<b>9</b>		<b>2,591</b>	<b>2,591,000</b>		<b>21,335,243.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>9</b>		<b>2,591</b>	<b>2,591,000</b>		<b>21,335,243.00</b>		
<b>Total Futures</b>					<b>64</b>		<b>11,546</b>	<b>12,040,500</b>		<b>100,517,519.60</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>64</b>		<b>11,546</b>	<b>12,040,500</b>		<b>100,517,519.60</b>		