

Currency Futures & Options Matched Trades

Report for 24/03/2011

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
9:34:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1300	35,650.00	Client	Buy
9:34:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1300	(35,650.00)	Member	Sell
9:56:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0145	3,507,250.00	Member	Buy
9:58:27	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0214	(351,070.00)	Member	Sell
9:58:27	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0214	702,140.00	Client	Buy
9:58:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0214	(351,070.00)	Member	Sell
10:36:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0145	(70,145.00)	Member	Sell
10:36:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0145	70,145.00	Client	Buy
10:50:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1100	71,100.00	Client	Buy
10:50:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1100	(71,100.00)	Member	Sell
11:07:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9951	34,975.50	Member	Buy
11:07:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9951	(34,975.50)	Client	Sell
11:07:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9951	314,779.50	Member	Buy
11:07:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9951	(314,779.50)	Client	Sell
11:08:05	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9947	(314,761.50)	Client	Sell
11:08:05	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9947	314,761.50	Member	Buy
12:07:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.0073	(1,751,825.00)	Member	Sell
12:07:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.0073	1,751,825.00	Client	Buy
12:07:26	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	361	361,000	7.3240	(2,643,964.00)	Member	Sell
12:07:26	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	361	361,000	7.3240	2,643,964.00	Client	Buy
12:43:47	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2000	360,000.00	Client	Buy
12:43:47	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2000	(360,000.00)	Member	Sell
12:51:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	6.9900	62,910.00	Client	Buy
12:51:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	6.9900	(62,910.00)	Member	Sell
12:51:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	491	491,000	6.9900	3,432,090.00	Client	Buy
12:51:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	491	491,000	6.9900	(3,432,090.00)	Member	Sell
12:57:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9900	3,495,000.00	Client	Buy
12:57:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9900	(3,495,000.00)	Member	Sell
12:57:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	6.9900	62,910.00	Client	Buy
12:57:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	6.9900	(62,910.00)	Member	Sell
13:04:22	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9800	69,800.00	Client	Buy
13:04:22	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9800	(69,800.00)	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
13:29:54	\$ / R 13/06/2011	Foreign Exchange Future	C	7.50	1	1,000	500	500,000	67.2900	33,645,000.00	Member	Buy
13:29:54	\$ / R 13/06/2011	Foreign Exchange Future	C	7.50	1	1,000	500	500,000	67.2900	(33,645,000.00)	Client	Sell
13:29:54	\$ / R 13/06/2011	Foreign Exchange Future	C	7.25	1	1,000	500	500,000	117.1700	(58,585,000.00)	Member	Sell
13:29:54	\$ / R 13/06/2011	Foreign Exchange Future	C	7.25	1	1,000	500	500,000	117.1700	58,585,000.00	Client	Buy
13:33:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9855	(174,637.50)	Member	Sell
13:33:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9855	174,637.50	Client	Buy
13:56:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9850	3,492,500.00	Client	Buy
13:56:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9850	(3,492,500.00)	Member	Sell
13:56:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9850	3,492,500.00	Client	Buy
13:56:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9850	(3,492,500.00)	Member	Sell
14:02:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9830	279,320.00	Client	Buy
14:02:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9830	(279,320.00)	Member	Sell
14:02:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9830	3,491,500.00	Client	Buy
14:02:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9830	(3,491,500.00)	Member	Sell
14:02:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9800	34,900.00	Client	Buy
14:02:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9800	(34,900.00)	Member	Sell
14:04:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9800	1,396,000.00	Client	Buy
14:04:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9800	(1,396,000.00)	Member	Sell
14:08:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9750	69,750.00	Client	Buy
14:08:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9750	(69,750.00)	Member	Sell
14:09:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0700	35,350.00	Client	Buy
14:09:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0700	(35,350.00)	Member	Sell
14:10:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9700	697,000.00	Client	Buy
14:10:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9700	(697,000.00)	Member	Sell
14:10:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9650	174,125.00	Member	Buy
14:10:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9650	(174,125.00)	Member	Sell
14:10:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9650	174,125.00	Member	Buy
14:10:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9650	(174,125.00)	Member	Sell
14:35:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.9655	55,724.00	Client	Buy
14:35:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.9655	(55,724.00)	Member	Sell
14:41:24	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.0660	423,960.00	Client	Buy
14:41:24	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.0660	(423,960.00)	Member	Sell
14:49:38	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9611	13,922.20	Member	Buy
14:49:38	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9611	(13,922.20)	Client	Sell
15:09:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9785	(2,093,550.00)	Member	Sell
15:09:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9785	2,093,550.00	Client	Buy
15:27:53	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0095	3,504,750.00	Member	Buy
15:27:53	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0095	(3,504,750.00)	Client	Sell
15:35:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0865	(21,259.50)	Member	Sell
15:35:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0865	21,259.50	Client	Buy
15:40:49	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9755	(348,775.00)	Member	Sell
15:40:49	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9755	348,775.00	Client	Buy
15:48:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9660	104,490.00	Client	Buy
15:48:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9660	(104,490.00)	Member	Sell
15:49:05	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.0750	247,625.00	Client	Buy
15:49:05	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.0750	(247,625.00)	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
15:54:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9600	3,480,000.00	Client	Buy
15:54:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9600	(3,480,000.00)	Member	Sell
15:54:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9600	3,480,000.00	Client	Buy
15:54:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9600	(3,480,000.00)	Member	Sell
16:06:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	9,236	9,236,000	6.9800	(64,467,280.00)	Member	Sell
16:06:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	9,236	9,236,000	6.9800	64,467,280.00	Client	Buy
16:07:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0524	28,209.60	Member	Buy
16:07:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0524	(28,209.60)	Client	Sell
16:16:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9646	(3,482,300.00)	Member	Sell
16:16:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9646	3,482,300.00	Member	Buy
16:24:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9685	139,370.00	Client	Buy
16:24:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9685	(139,370.00)	Member	Sell
16:24:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9680	(1,393,600.00)	Member	Sell
16:24:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9680	1,393,600.00	Client	Buy
16:38:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	73	73,000	7.0683	(515,985.90)	Client	Sell
16:38:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	73	73,000	7.0683	515,985.90	Member	Buy
16:44:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0600	70,600.00	Client	Buy
16:44:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0600	(70,600.00)	Client	Sell
16:44:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	140	140,000	7.0559	987,826.00	Member	Buy
16:44:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	140	140,000	7.0559	(987,826.00)	Client	Sell
16:44:45	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1700	71,700.00	Client	Buy
16:44:45	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1700	(71,700.00)	Member	Sell
16:45:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9620	139,240.00	Client	Buy
16:45:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9620	(139,240.00)	Member	Sell
16:49:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9650	(69,650.00)	Member	Sell
16:49:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9650	69,650.00	Client	Buy
16:51:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9530	3,476,500.00	Client	Buy
16:51:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9530	(3,476,500.00)	Member	Sell
16:51:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9530	3,476,500.00	Client	Buy
16:51:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9530	(3,476,500.00)	Member	Sell
16:53:14	\$ / R 13/06/2011	Foreign Exchange Future	C	7.05	1	1,000	5,500	5,500,000	164.0300	(902,165,000.00)	Member	Sell
16:53:14	\$ / R 13/06/2011	Foreign Exchange Future	C	7.05	1	1,000	250	250,000	164.0300	41,007,500.00	Client	Buy
16:53:14	\$ / R 13/06/2011	Foreign Exchange Future	C	7.35	1	1,000	5,500	5,500,000	85.1500	468,325,000.00	Member	Buy
16:53:14	\$ / R 13/06/2011	Foreign Exchange Future	C	7.35	1	1,000	250	250,000	85.1500	(21,287,500.00)	Client	Sell
16:53:36	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9500	6,950.00	Client	Buy
16:53:36	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9500	(6,950.00)	Client	Sell
17:20:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,036	1,036,000	6.9780	7,229,208.00	Member	Buy
17:20:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	44	44,000	6.9780	(307,032.00)	Client	Sell
17:21:22	\$ / R 13/06/2011	Foreign Exchange Future	C	7.05	1	1,000	1,000	1,000,000	164.0300	164,030,000.00	Client	Buy
17:21:22	\$ / R 13/06/2011	Foreign Exchange Future	C	7.05	1	1,000	3,950	3,950,000	164.0300	647,918,500.00	Client	Buy
17:21:22	\$ / R 13/06/2011	Foreign Exchange Future	C	7.05	1	1,000	300	300,000	164.0300	49,209,000.00	Client	Buy
17:22:23	\$ / R 13/06/2011	Foreign Exchange Future	C	7.35	1	1,000	1,000	1,000,000	85.1500	(85,150,000.00)	Client	Sell
17:22:23	\$ / R 13/06/2011	Foreign Exchange Future	C	7.35	1	1,000	3,950	3,950,000	85.1500	(336,342,500.00)	Client	Sell
17:22:23	\$ / R 13/06/2011	Foreign Exchange Future	C	7.35	1	1,000	300	300,000	85.1500	(25,545,000.00)	Client	Sell
17:24:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	177	177,000	6.9780	(1,235,106.00)	Client	Sell
17:24:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	698	698,000	6.9780	(4,870,644.00)	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
17:24:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	117	117,000	6.9780	(816,426.00)	Client	Sell
Total Futures					56		18,318	18,318,000		128,016,358.20		
Total Options					7		12,000	12,000,000		1,462,720,000.00		
Total for \$ / R Foreign Exchange Future					63		30,318	30,318,000		1,590,736,358.20		
9:59:53	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3770	(568,850.00)	Member	Sell
9:59:53	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3770	568,850.00	Client	Buy
12:38:17	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.3145	11,314.50	Client	Buy
12:38:17	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.3145	(11,314.50)	Member	Sell
13:33:52	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.2985	282,462.50	Client	Buy
13:33:52	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.2985	(282,462.50)	Member	Sell
15:43:43	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.2560	(225,120.00)	Member	Sell
15:43:43	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.2560	225,120.00	Client	Buy
16:29:16	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.2500	(2,250,000.00)	Member	Sell
16:29:16	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.2500	2,250,000.00	Member	Buy
Total Futures					5		296	296,000		3,337,747.00		
Total Options												
Total for £ / R Foreign Exchange Future					5		296	296,000		3,337,747.00		
16:31:26	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.8340	(1,966,800.00)	Member	Sell
16:31:26	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.8340	1,966,800.00	Member	Buy
Total Futures					1		200	200,000		1,966,800.00		
Total Options												
Total for € / R Foreign Exchange Future					1		200	200,000		1,966,800.00		
9:18:30	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0825	1,416,500.00	Client	Buy
9:18:30	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0825	(1,416,500.00)	Member	Sell
Total Futures					1		200	200,000		1,416,500.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		200	200,000		1,416,500.00		
Total Futures					63		19,014	19,014,000		134,737,405.20		
Total Options					7		12,000	12,000,000		1,462,720,000.00		
Grand Total for all Instruments					70		31,014	31,014,000		1,597,457,405.20		