

# Currency Futures & Options Matched Trades

Report for 14/06/2011

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
8:25:17	\$ / R 19/09/2011	Foreign Exchange Future	C	6.90	1	1,000	5,250	5,250,000	218.2400	(1,145,760,000.00)	Member	Sell
8:25:17	\$ / R 19/09/2011	Foreign Exchange Future	C	6.90	1	1,000	1,000	1,000,000	218.2400	218,240,000.00	Client	Buy
8:25:17	\$ / R 19/09/2011	Foreign Exchange Future	C	7.20	1	1,000	5,250	5,250,000	116.3900	611,047,500.00	Member	Buy
8:25:17	\$ / R 19/09/2011	Foreign Exchange Future	C	7.20	1	1,000	1,000	1,000,000	116.3900	(116,390,000.00)	Client	Sell
8:37:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	988	988,000	6.8845	6,801,886.00	Member	Buy
8:37:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	190	190,000	6.8845	(1,308,055.00)	Client	Sell
8:46:07	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	6.8555	13,711,000.00	Member	Buy
8:46:07	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8465	(684,650.00)	Member	Sell
8:46:07	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8465	684,650.00	Client	Buy
8:58:54	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9435	1,388,700.00	Member	Buy
8:58:54	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9435	(1,388,700.00)	Client	Sell
9:02:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	66	66,000	6.8534	(452,324.40)	Client	Sell
9:04:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	48	48,000	6.8845	(330,456.00)	Client	Sell
9:04:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.8845	(5,163,375.00)	Client	Sell
9:08:07	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	66	66,000	6.8414	451,532.40	Member	Buy
9:08:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8415	684,150.00	Member	Buy
9:08:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8415	(684,150.00)	Client	Sell
9:08:27	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8424	2,052,720.00	Member	Buy
9:08:27	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8424	(2,052,720.00)	Client	Sell
9:08:39	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8424	(342,120.00)	Client	Sell
9:08:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8424	342,120.00	Member	Buy
9:27:04	\$ / R 19/09/2011	Foreign Exchange Future	C	7.20	1	1,000	250	250,000	116.3900	(29,097,500.00)	Client	Sell
9:27:04	\$ / R 19/09/2011	Foreign Exchange Future	C	7.20	1	1,000	4,000	4,000,000	116.3900	(465,560,000.00)	Client	Sell
9:27:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8490	(27,396.00)	Member	Sell
9:27:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.8490	27,396.00	Client	Buy
9:28:08	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	6.9445	(243,057.50)	Member	Sell
9:28:08	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	6.9445	243,057.50	Client	Buy
9:34:08	\$ / R 19/09/2011	Foreign Exchange Future	C	6.90	1	1,000	250	250,000	218.2400	54,560,000.00	Client	Buy
9:34:08	\$ / R 19/09/2011	Foreign Exchange Future	C	6.90	1	1,000	4,000	4,000,000	218.2400	872,960,000.00	Client	Buy
9:35:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8510	(205,530.00)	Member	Sell
9:35:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8510	205,530.00	Client	Buy
9:54:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.7591	1,689,775.00	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
9:54:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	6.8455	(17,113,750.00)	Client	Sell
9:55:37	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.7182	(335,910.00)	Member	Sell
9:55:37	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8415	3,420,750.00	Client	Buy
10:41:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8400	(2,052,000.00)	Client	Sell
10:41:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8400	2,052,000.00	Member	Buy
10:54:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1499	3,574,950.00	Member	Buy
10:54:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1499	(3,574,950.00)	Member	Sell
10:59:23	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9520	695,200.00	Member	Buy
10:59:44	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9520	695,200.00	Member	Buy
10:59:44	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9520	(695,200.00)	Client	Sell
11:06:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.8600	(54,880.00)	Client	Sell
11:06:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.8600	54,880.00	Member	Buy
11:06:42	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8610	(34,305.00)	Client	Sell
11:06:42	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8610	34,305.00	Member	Buy
11:09:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8649	(205,947.00)	Member	Sell
11:09:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8649	205,947.00	Client	Buy
11:37:42	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9400	34,700.00	Client	Buy
11:37:42	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9400	(34,700.00)	Member	Sell
13:10:51	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8628	(3,431,400.00)	Member	Sell
13:24:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8598	(342,990.00)	Member	Sell
13:24:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8625	3,431,250.00	Client	Buy
14:01:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8474	3,423,700.00	Member	Buy
14:01:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8474	(3,423,700.00)	Member	Sell
14:17:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	56	56,000	6.8487	(383,527.20)	Member	Sell
14:18:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	56	56,000	6.8587	(384,087.20)	Member	Sell
14:18:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	56	56,000	6.8587	384,087.20	Client	Buy
14:20:10	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	12,000	12,000,000	6.9455	(83,346,000.00)	Member	Sell
14:20:10	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	12,000	12,000,000	6.9455	83,346,000.00	Client	Buy
16:01:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8693	(3,434,650.00)	Member	Sell
16:01:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8693	3,434,650.00	Member	Buy
16:19:53	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.8662	(171,655.00)	Member	Sell
16:19:53	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.8662	171,655.00	Client	Buy
16:20:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.8660	(5,149,500.00)	Member	Sell
16:20:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.8660	5,149,500.00	Member	Buy
16:21:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	61	61,000	6.8624	(418,606.40)	Client	Sell
16:21:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	61	61,000	6.8624	418,606.40	Member	Buy
16:22:50	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	814	814,000	6.8660	(5,588,924.00)	Member	Sell
16:22:50	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	814	814,000	6.8660	5,588,924.00	Member	Buy
16:42:57	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9581	(6,958.10)	Member	Sell
16:42:57	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9581	6,958.10	Client	Buy
16:49:19	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8600	(2,058,000.00)	Client	Sell
16:49:19	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8600	2,058,000.00	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
<b>Total Futures</b>					<b>33</b>		<b>21,081</b>	<b>21,081,000</b>		<b>145,793,976.70</b>		
<b>Total Options</b>					<b>4</b>		<b>10,500</b>	<b>10,500,000</b>		<b>1,756,807,500.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>37</b>		<b>31,581</b>	<b>31,581,000</b>		<b>1,902,601,476.70</b>		
14:01:10	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	3	300,000	6.8474	2,054,220.00	Member	Buy
14:01:10	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	3	300,000	6.8474	(2,054,220.00)	Member	Sell
15:17:51	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	3	300,000	6.8613	(2,058,390.00)	Member	Sell
15:17:51	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	3	300,000	6.8613	2,058,390.00	Member	Buy
<b>Total Futures</b>					<b>2</b>		<b>6</b>	<b>600,000</b>		<b>4,112,610.00</b>		
<b>Total Options</b>												
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>2</b>		<b>6</b>	<b>600,000</b>		<b>4,112,610.00</b>		
16:03:44	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.2439	11,243.90	Member	Buy
16:03:44	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.2439	(11,243.90)	Client	Sell
<b>Total Futures</b>					<b>1</b>		<b>1</b>	<b>1,000</b>		<b>11,243.90</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>1</b>		<b>1</b>	<b>1,000</b>		<b>11,243.90</b>		
14:42:36	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8729	(493,645.00)	Member	Sell
14:42:38	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8730	(4,936,500.00)	Member	Sell
14:42:38	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	9.8730	(7,404,750.00)	Member	Sell
14:42:39	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8730	(4,936,500.00)	Member	Sell
14:50:47	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	9.8730	7,404,750.00	Member	Buy
14:54:59	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	9.8730	2,961,900.00	Client	Buy
15:15:51	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	700	700,000	9.8730	6,911,100.00	Member	Buy
15:38:52	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8730	493,650.00	Member	Buy
16:20:12	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	36	36,000	9.8930	356,148.00	Member	Buy
16:20:12	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	36	36,000	9.8930	(356,148.00)	Client	Sell
16:22:25	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	61	61,000	9.9020	(604,022.00)	Member	Sell
16:22:25	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	61	61,000	9.9020	604,022.00	Client	Buy
<b>Total Futures</b>					<b>6</b>		<b>1,897</b>	<b>1,897,000</b>		<b>18,731,567.50</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>6</b>		<b>1,897</b>	<b>1,897,000</b>		<b>18,731,567.50</b>		
11:37:41	CHF / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2000	16,400.00	Client	Buy
11:37:41	CHF / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2000	(16,400.00)	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
					1		2	2,000		16,400.00		
					1		2	2,000		16,400.00		
					43		22,987	23,581,000		168,665,798.10		
					4		10,500	10,500,000		1,756,807,500.00		
					47		33,487	34,081,000		1,925,473,298.10		