

Currency Futures & Options Matched Trades

Report for 21/06/2011

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
8:56:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9070	(690,700.00)	Member	Sell
8:56:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9070	690,700.00	Client	Buy
8:57:25	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8490	(6,849,000.00)	Member	Sell
9:09:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	37	37,000	6.8496	(253,435.20)	Member	Sell
9:09:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	37	37,000	6.8496	253,435.20	Client	Buy
9:09:25	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8496	(6,849.60)	Member	Sell
9:09:25	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8496	6,849.60	Client	Buy
9:11:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8525	(6,852.50)	Member	Sell
9:11:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8525	6,852.50	Client	Buy
9:11:53	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8515	68,515.00	Client	Buy
9:11:53	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8515	(68,515.00)	Member	Sell
9:15:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8525	(1,713,125.00)	Member	Sell
9:15:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8525	1,713,125.00	Member	Buy
9:15:14	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8517	1,712,925.00	Member	Buy
9:15:14	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8517	(1,712,925.00)	Member	Sell
9:15:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8517	(2,055,510.00)	Member	Sell
9:15:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8517	2,055,510.00	Member	Buy
9:17:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8471	68,471.00	Member	Buy
9:17:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8471	(68,471.00)	Client	Sell
9:37:05	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9461	(3,473,050.00)	Member	Sell
9:37:05	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9461	3,473,050.00	Member	Buy
9:38:14	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9465	1,736,625.00	Member	Buy
9:38:14	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9465	(1,736,625.00)	Member	Sell
9:39:13	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9461	(3,473,050.00)	Member	Sell
9:39:13	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9461	3,473,050.00	Member	Buy
9:39:27	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9471	3,473,550.00	Member	Buy
9:39:27	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9471	(3,473,550.00)	Member	Sell
10:02:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8525	34,262.50	Client	Buy
10:02:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8525	(34,262.50)	Client	Sell
10:03:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	67	67,000	6.8496	(458,923.20)	Client	Sell
10:03:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	67	67,000	6.8496	458,923.20	Member	Buy
10:06:38	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9190	(691,900.00)	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
10:06:38	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8560	6,856,000.00	Client	Buy
10:11:11	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9476	(2,084,280.00)	Member	Sell
10:11:11	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.9476	2,084,280.00	Member	Buy
10:11:34	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9476	(3,473,800.00)	Member	Sell
10:11:34	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9476	3,473,800.00	Member	Buy
10:54:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8565	(342,825.00)	Member	Sell
10:54:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8565	342,825.00	Client	Buy
10:59:04	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8515	20,554.50	Client	Buy
10:59:04	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8515	(20,554.50)	Member	Sell
11:04:18	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8561	6,856,100.00	Member	Buy
11:04:18	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.8561	(6,856,100.00)	Member	Sell
11:11:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	403	403,000	6.8684	(2,767,965.20)	Member	Sell
11:11:40	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	403	403,000	6.8684	2,767,965.20	Client	Buy
11:35:04	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	28	28,000	6.8687	(192,323.60)	Client	Sell
11:35:04	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	28	28,000	6.8687	192,323.60	Member	Buy
11:51:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	11	11,000	6.8750	(75,625.00)	Client	Sell
11:51:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	11	11,000	6.8750	75,625.00	Member	Buy
11:54:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	808	808,000	6.8744	5,554,515.20	Member	Buy
11:54:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	808	808,000	6.8744	(5,554,515.20)	Member	Sell
12:09:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8783	2,063,490.00	Client	Buy
12:09:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.8783	(2,063,490.00)	Member	Sell
12:12:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	448	448,000	6.8731	3,079,148.80	Member	Buy
12:12:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	448	448,000	6.8731	(3,079,148.80)	Member	Sell
12:19:48	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9685	(174,212.50)	Member	Sell
12:19:48	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9685	174,212.50	Client	Buy
13:46:50	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8450	34,225.00	Client	Buy
13:46:50	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8450	(34,225.00)	Member	Sell
14:14:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8451	3,422,550.00	Member	Buy
14:14:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8451	(3,422,550.00)	Member	Sell
15:20:45	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9519	(104,278.50)	Member	Sell
15:20:45	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9519	104,278.50	Client	Buy
15:26:36	\$ / R 19/09/2011	Foreign Exchange Future	P	6.55	1	1,000	2,940	2,940,000	66.2200	194,686,800.00	Member	Buy
15:26:36	\$ / R 19/09/2011	Foreign Exchange Future	P	6.55	1	1,000	2,940	2,940,000	66.2200	(194,686,800.00)	Client	Sell
15:26:36	\$ / R 19/09/2011	Foreign Exchange Future	P	6.70	1	1,000	980	980,000	132.3200	(129,673,600.00)	Member	Sell
15:26:36	\$ / R 19/09/2011	Foreign Exchange Future	P	6.70	1	1,000	980	980,000	132.3200	129,673,600.00	Client	Buy
15:26:36	\$ / R 19/09/2011	Foreign Exchange Future	C	6.80	1	1,000	980	980,000	245.1900	(240,286,200.00)	Member	Sell
15:26:36	\$ / R 19/09/2011	Foreign Exchange Future	C	6.80	1	1,000	980	980,000	245.1900	240,286,200.00	Client	Buy
15:26:36	\$ / R 19/09/2011	Foreign Exchange Future	C	7.30	1	1,000	2,940	2,940,000	83.2300	244,696,200.00	Member	Buy
15:26:36	\$ / R 19/09/2011	Foreign Exchange Future	C	7.30	1	1,000	2,940	2,940,000	83.2300	(244,696,200.00)	Client	Sell
15:59:24	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8609	(3,430,450.00)	Member	Sell
15:59:24	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8609	3,430,450.00	Client	Buy
15:59:24	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	221	221,000	6.8556	(1,515,087.60)	Member	Sell
15:59:24	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	221	221,000	6.8556	1,515,087.60	Client	Buy
16:46:59	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8400	205,200.00	Client	Buy
16:46:59	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8400	(205,200.00)	Member	Sell
16:46:59	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8400	13,680.00	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
16:47:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8400	(13,680.00)	Member	Sell
16:54:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8369	68,369.00	Member	Buy
16:54:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8369	(68,369.00)	Client	Sell
16:59:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8346	1,708,650.00	Member	Buy
16:59:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8346	(1,708,650.00)	Member	Sell
Total Futures					38		9,240	9,240,000		63,611,623.90		
Total Options					4		7,840	7,840,000		809,342,800.00		
Total for \$ / R Foreign Exchange Future					42		17,080	17,080,000		872,954,423.90		
9:18:13	\$ / R MAXI 19/12/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9398	3,469,900.00	Member	Buy
9:18:13	\$ / R MAXI 19/12/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9398	(3,469,900.00)	Member	Sell
9:37:05	\$ / R MAXI 19/12/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9461	(3,473,050.00)	Member	Sell
9:37:05	\$ / R MAXI 19/12/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9461	3,473,050.00	Member	Buy
9:39:13	\$ / R MAXI 19/12/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9461	(3,473,050.00)	Member	Sell
9:39:13	\$ / R MAXI 19/12/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9461	3,473,050.00	Member	Buy
9:39:27	\$ / R MAXI 19/12/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9471	3,473,550.00	Member	Buy
9:39:27	\$ / R MAXI 19/12/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.9471	(3,473,550.00)	Member	Sell
16:17:52	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.8486	(3,424,300.00)	Member	Sell
16:17:52	\$ / R MAXI 19/09/2011	Foreign Exchange Future		0.00	1	100,000	5	500,000	6.8486	3,424,300.00	Member	Buy
Total Futures					5		25	2,500,000		17,313,850.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					5		25	2,500,000		17,313,850.00		
13:47:00	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.0867	(77,606.90)	Member	Sell
13:47:00	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.0867	77,606.90	Client	Buy
13:47:35	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.0770	(44,308.00)	Member	Sell
13:47:35	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.0770	44,308.00	Client	Buy
14:28:03	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.0855	221,710.00	Member	Buy
14:28:03	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.0855	(221,710.00)	Client	Sell
14:30:43	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0890	55,445.00	Member	Buy
14:30:43	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0890	(55,445.00)	Client	Sell
14:31:32	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.0925	(77,647.50)	Client	Sell
14:31:32	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.0925	77,647.50	Member	Buy
14:31:32	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.0925	(77,647.50)	Client	Sell
14:31:32	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.0925	77,647.50	Member	Buy
14:47:42	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.0930	(11,093.00)	Client	Sell
14:47:42	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.0930	11,093.00	Member	Buy
14:57:47	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0800	110,800.00	Member	Buy
14:57:47	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0800	(110,800.00)	Client	Sell
15:13:09	£ / R 19/09/2011	Foreign Exchange Future	P	10.50	1	1,000	1,890	1,890,000	76.5300	144,641,700.00	Member	Buy
15:13:09	£ / R 19/09/2011	Foreign Exchange Future	P	10.50	1	1,000	1,890	1,890,000	76.5300	(144,641,700.00)	Client	Sell
15:13:09	£ / R 19/09/2011	Foreign Exchange Future	P	10.85	1	1,000	630	630,000	212.9100	(134,133,300.00)	Member	Sell
15:13:09	£ / R 19/09/2011	Foreign Exchange Future	P	10.85	1	1,000	630	630,000	212.9100	134,133,300.00	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
15:13:09	£ / R 19/09/2011	Foreign Exchange Future	C	11.10	1	1,000	630	630,000	316.4500	(199,363,500.00)	Member	Sell
15:13:09	£ / R 19/09/2011	Foreign Exchange Future	C	11.10	1	1,000	630	630,000	316.4500	199,363,500.00	Client	Buy
15:13:09	£ / R 19/09/2011	Foreign Exchange Future	C	11.65	1	1,000	1,890	1,890,000	135.2200	255,565,800.00	Member	Buy
15:13:09	£ / R 19/09/2011	Foreign Exchange Future	C	11.65	1	1,000	1,890	1,890,000	135.2200	(255,565,800.00)	Client	Sell
16:44:01	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0830	(5,541,500.00)	Member	Sell
16:44:01	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0830	5,541,500.00	Member	Buy
Total Futures					9		561	561,000		6,217,757.90		
Total Options					4		5,040	5,040,000		733,704,300.00		
Total for £ / R Foreign Exchange Future					13		5,601	5,601,000		739,922,057.90		
10:04:52	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8160	(490,800.00)	Member	Sell
10:04:52	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8160	490,800.00	Client	Buy
13:47:00	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.8191	(68,733.70)	Member	Sell
13:47:00	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.8191	68,733.70	Client	Buy
15:59:24	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2,600	2,600,000	9.8355	(25,572,300.00)	Member	Sell
15:59:24	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2,230	2,230,000	9.8355	21,933,165.00	Client	Buy
16:08:28	€ / R 19/09/2011	Foreign Exchange Future	P	9.30	1	1,000	2,085	2,085,000	46.9100	97,807,350.00	Member	Buy
16:08:28	€ / R 19/09/2011	Foreign Exchange Future	P	9.30	1	1,000	2,085	2,085,000	46.9100	(97,807,350.00)	Client	Sell
16:08:28	€ / R 19/09/2011	Foreign Exchange Future	P	9.60	1	1,000	695	695,000	137.7800	(95,757,100.00)	Member	Sell
16:08:28	€ / R 19/09/2011	Foreign Exchange Future	P	9.60	1	1,000	695	695,000	137.7800	95,757,100.00	Client	Buy
16:08:28	€ / R 19/09/2011	Foreign Exchange Future	C	9.80	1	1,000	695	695,000	276.0500	(191,854,750.00)	Member	Sell
16:08:28	€ / R 19/09/2011	Foreign Exchange Future	C	9.80	1	1,000	695	695,000	276.0500	191,854,750.00	Client	Buy
16:08:28	€ / R 19/09/2011	Foreign Exchange Future	C	10.25	1	1,000	2,085	2,085,000	109.9900	229,329,150.00	Member	Buy
16:08:28	€ / R 19/09/2011	Foreign Exchange Future	C	10.25	1	1,000	2,085	2,085,000	109.9900	(229,329,150.00)	Client	Sell
17:14:34	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	370	370,000	9.8355	3,639,135.00	Client	Buy
Total Futures					4		2,657	2,657,000		26,131,833.70		
Total Options					4		5,560	5,560,000		614,748,350.00		
Total for € / R Foreign Exchange Future					8		8,217	8,217,000		640,880,183.70		
10:12:49	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.1691	(43,014.60)	Member	Sell
10:12:49	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.1691	43,014.60	Client	Buy
10:56:20	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1657	(358,285.00)	Member	Sell
10:56:20	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1657	358,285.00	Client	Buy
Total Futures					2		56	56,000		401,299.60		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		56	56,000		401,299.60		

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
Total Futures					57		12,539	15,014,000		113,676,365.10		
Total Options					12		18,440	18,440,000		2,157,795,450.00		
Grand Total for all Instruments					69		30,979	33,454,000		2,271,471,815.10		