

Currency Futures & Options Matched Trades

Report for 20/07/2011

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
9:02:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9615	696,150.00	Member	Buy
9:02:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9615	(696,150.00)	Client	Sell
9:03:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9645	6,964,500.00	Member	Buy
9:03:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9722	27,888.80	Client	Buy
9:03:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9722	(27,888.80)	Client	Sell
9:03:37	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	21	21,000	6.9650	(146,265.00)	Client	Sell
9:03:37	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	21	21,000	6.9650	146,265.00	Member	Buy
9:06:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8945	689,450.00	Member	Buy
9:06:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9575	(6,957,500.00)	Client	Sell
9:12:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9788	(3,489,400.00)	Member	Sell
9:12:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9788	3,489,400.00	Member	Buy
9:12:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9788	(3,489,400.00)	Member	Sell
9:12:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9788	3,489,400.00	Member	Buy
9:13:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9780	6,978.00	Member	Buy
9:13:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9780	(6,978.00)	Client	Sell
9:21:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9865	(13,973.00)	Member	Sell
9:21:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9865	6,986.50	Client	Buy
9:39:09	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9886	(6,988.60)	Client	Sell
9:39:09	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9876	13,975.20	Client	Buy
9:46:57	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.9821	48,874.70	Member	Buy
9:46:57	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.9821	(48,874.70)	Client	Sell
9:59:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9840	20,952.00	Client	Buy
9:59:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9840	(20,952.00)	Member	Sell
10:04:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	188	188,000	6.9745	(1,311,206.00)	Client	Sell
10:04:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	188	188,000	6.9745	1,311,206.00	Member	Buy
10:13:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9715	104,572.50	Member	Buy
10:13:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9715	(104,572.50)	Client	Sell
10:15:57	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9693	6,969,300.00	Member	Buy
10:15:57	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9693	(6,969,300.00)	Member	Sell
10:16:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9693	6,969,300.00	Member	Buy
10:16:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9693	(6,969,300.00)	Member	Sell
11:06:26	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.1700	(179,250.00)	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
11:06:26	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.1700	179,250.00	Client	Buy
11:14:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9800	(139,600.00)	Client	Sell
11:14:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9800	139,600.00	Member	Buy
11:38:26	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9711	(6,971,100.00)	Member	Sell
11:38:26	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9711	6,971,100.00	Member	Buy
11:45:50	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9690	(69,690.00)	Client	Sell
11:45:50	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9690	69,690.00	Member	Buy
12:09:15	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.0581	423,486.00	Member	Buy
12:09:15	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.0581	(423,486.00)	Client	Sell
12:16:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	6.9652	(125,373.60)	Member	Sell
12:16:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	6.9652	125,373.60	Client	Buy
12:17:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9630	696,300.00	Client	Buy
12:17:10	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9630	(696,300.00)	Member	Sell
12:34:11	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0539	3,526,950.00	Member	Buy
12:34:11	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0539	(3,526,950.00)	Member	Sell
13:04:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9688	3,484,400.00	Member	Buy
13:04:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9688	(3,484,400.00)	Member	Sell
13:04:08	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9688	(3,484,400.00)	Member	Sell
13:04:08	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9688	3,484,400.00	Member	Buy
13:42:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9515	(6,951.50)	Client	Sell
13:42:43	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9515	6,951.50	Member	Buy
14:19:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9636	(34,818.00)	Member	Sell
14:19:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9636	34,818.00	Client	Buy
14:21:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9510	69,510.00	Member	Buy
14:21:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9510	(69,510.00)	Client	Sell
14:33:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9500	34,750.00	Client	Buy
14:33:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9500	(34,750.00)	Member	Sell
14:51:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9602	(6,960,200.00)	Member	Sell
14:51:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9602	6,960,200.00	Member	Buy
15:05:18	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9562	3,478,100.00	Member	Buy
15:05:18	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9562	(3,478,100.00)	Client	Sell
15:05:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9564	3,478,200.00	Member	Buy
15:05:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9564	(3,478,200.00)	Client	Sell
15:05:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9563	6,956,300.00	Member	Buy
15:05:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9563	(6,956,300.00)	Client	Sell
15:11:03	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9590	208,770.00	Member	Buy
15:11:03	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9590	(208,770.00)	Client	Sell
15:12:08	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	6.9605	(83,526.00)	Client	Sell
15:12:08	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	6.9605	83,526.00	Member	Buy
15:18:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	970	970,000	6.9702	(6,761,094.00)	Member	Sell
15:18:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	970	970,000	6.9702	6,761,094.00	Member	Buy
15:23:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9563	(6,956,300.00)	Member	Sell
15:23:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9563	6,956,300.00	Client	Buy
15:35:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9600	(278,400.00)	Client	Sell
15:35:30	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.9600	278,400.00	Member	Buy
15:57:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	6.9751	(17,437,750.00)	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
15:57:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	6.9751	17,437,750.00	Client	Buy
16:08:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9566	13,913.20	Client	Buy
16:08:52	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9566	(13,913.20)	Member	Sell
16:20:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9595	69,595.00	Client	Buy
16:20:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9595	(69,595.00)	Member	Sell
16:21:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	6.9575	(556,600.00)	Member	Sell
16:21:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	6.9575	556,600.00	Client	Buy
16:30:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9603	(3,480,150.00)	Member	Sell
16:30:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9603	3,480,150.00	Client	Buy
16:40:18	\$ / R 19/09/2011	Foreign Exchange Future	C	6.60	1	1,000	912	912,000	390.0000	(355,680,000.00)	Client	Sell
16:40:18	\$ / R 19/09/2011	Foreign Exchange Future	C	6.60	1	1,000	912	912,000	390.0000	355,680,000.00	Client	Buy
16:40:18	\$ / R 19/09/2011	Foreign Exchange Future	C	7.10	1	1,000	912	912,000	120.0000	109,440,000.00	Client	Buy
16:40:18	\$ / R 19/09/2011	Foreign Exchange Future	C	7.10	1	1,000	912	912,000	120.0000	(109,440,000.00)	Client	Sell
Total Futures					44		15,290	15,290,000		106,572,450.95		
Total Options					2		1,824	1,824,000		465,120,000.00		
Total for \$ / R Foreign Exchange Future					46		17,114	17,114,000		571,692,450.95		
8:51:41	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.2700	4,508,000.00	Member	Buy
8:51:41	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.2700	(4,508,000.00)	Client	Sell
9:23:44	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3650	113,650.00	Client	Buy
9:23:44	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3650	(113,650.00)	Member	Sell
10:49:46	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2340	(5,617,000.00)	Member	Sell
10:49:46	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2340	5,617,000.00	Member	Buy
11:06:53	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.2375	224,750.00	Client	Buy
11:06:53	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.2375	(224,750.00)	Member	Sell
15:11:25	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1980	111,980.00	Member	Buy
15:11:25	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1980	(111,980.00)	Client	Sell
16:24:28	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.2065	67,239.00	Member	Buy
16:24:28	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.2065	(67,239.00)	Client	Sell
16:40:18	£ / R 19/09/2011	Foreign Exchange Future	C	11.00	1	1,000	520	520,000	329.0000	(171,080,000.00)	Client	Sell
16:40:18	£ / R 19/09/2011	Foreign Exchange Future	C	11.00	1	1,000	520	520,000	329.0000	171,080,000.00	Client	Buy
16:40:18	£ / R 19/09/2011	Foreign Exchange Future	C	11.65	1	1,000	520	520,000	94.0000	48,880,000.00	Client	Buy
16:40:18	£ / R 19/09/2011	Foreign Exchange Future	C	11.65	1	1,000	520	520,000	94.0000	(48,880,000.00)	Client	Sell
16:43:29	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2040	(1,120,400.00)	Member	Sell
16:43:29	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2040	1,120,400.00	Client	Buy
16:43:29	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.2140	(2,242,800.00)	Member	Sell
16:43:29	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.2140	2,242,800.00	Client	Buy
Total Futures					8		1,246	1,246,000		14,005,819.00		
Total Options					2		1,040	1,040,000		219,960,000.00		
Total for £ / R Foreign Exchange Future					10		2,286	2,286,000		233,965,819.00		
8:54:15	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.8590	3,943,600.00	Member	Buy
8:54:15	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.8590	(3,943,600.00)	Client	Sell

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9:08:07	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8526	98,526.00	Member	Buy
9:08:07	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8526	(98,526.00)	Client	Sell
9:17:04	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8700	(4,935,000.00)	Client	Sell
9:17:04	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8700	4,935,000.00	Member	Buy
9:17:04	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8700	(4,935,000.00)	Client	Sell
9:17:04	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8700	4,935,000.00	Member	Buy
9:36:44	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8775	(4,938,750.00)	Client	Sell
9:36:44	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8775	4,938,750.00	Member	Buy
9:58:00	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	96	96,000	9.8636	946,905.60	Member	Buy
9:58:00	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	96	96,000	9.8636	(946,905.60)	Client	Sell
10:15:20	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	9.9100	(168,470.00)	Member	Sell
10:15:20	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	17	17,000	9.9100	168,470.00	Client	Buy
10:15:20	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	96	96,000	9.9100	(951,360.00)	Member	Sell
10:15:20	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	96	96,000	9.9100	951,360.00	Client	Buy
15:29:30	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8725	(4,936,250.00)	Client	Sell
15:29:30	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8725	4,936,250.00	Member	Buy
16:40:18	€ / R 19/09/2011	Foreign Exchange Future	C	10.40	1	1,000	540	540,000	47.0000	25,380,000.00	Client	Buy
16:40:18	€ / R 19/09/2011	Foreign Exchange Future	C	10.40	1	1,000	540	540,000	47.0000	(25,380,000.00)	Client	Sell
16:40:18	€ / R 19/09/2011	Foreign Exchange Future	C	9.80	1	1,000	540	540,000	198.0000	(106,920,000.00)	Client	Sell
16:40:18	€ / R 19/09/2011	Foreign Exchange Future	C	9.80	1	1,000	540	540,000	198.0000	106,920,000.00	Client	Buy
Total Futures					9		2,619	2,619,000		25,853,861.60		
Total Options					2		1,080	1,080,000		132,300,000.00		
Total for € / R Foreign Exchange Future					11		3,699	3,699,000		158,153,861.60		
8:47:43	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4480	744,800.00	Member	Buy
8:47:43	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4480	(744,800.00)	Client	Sell
10:36:20	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4290	(1,485,800.00)	Client	Sell
10:36:20	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4290	1,485,800.00	Member	Buy
Total Futures					2		300	300,000		2,230,600.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		300	300,000		2,230,600.00		
Total Futures					63		19,455	19,455,000		148,662,731.55		
Total Options					6		3,944	3,944,000		817,380,000.00		
Grand Total for all Instruments					69		23,399	23,399,000		966,042,731.55		