

# Currency Futures & Options Matched Trades

Report for 24/08/2011

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
9:13:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.2500	(21,750.00)	Client	Sell
9:13:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	124	124,000	7.2500	899,000.00	Member	Buy
9:13:32	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.2500	21,750.00	Member	Buy
9:33:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.2505	108,757.50	Client	Buy
9:33:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.2505	(108,757.50)	Member	Sell
9:35:48	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.2400	(217,200.00)	Client	Sell
9:35:48	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.2400	217,200.00	Member	Buy
9:37:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	370	370,000	7.2482	(2,681,834.00)	Member	Sell
9:37:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	370	370,000	7.2482	2,681,834.00	Member	Buy
9:44:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.2550	(3,627,500.00)	Member	Sell
10:01:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	600	600,000	7.2466	(4,347,960.00)	Member	Sell
10:03:27	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2400	362,000.00	Client	Buy
10:03:27	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2400	(362,000.00)	Member	Sell
10:11:57	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.2513	(87,015.60)	Client	Sell
10:11:57	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.2513	87,015.60	Member	Buy
10:19:41	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.3300	212,570.00	Client	Buy
10:19:41	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.3300	(212,570.00)	Member	Sell
10:22:11	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3181	36,590.50	Member	Buy
10:34:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.2351	(2,894,040.00)	Member	Sell
10:34:54	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.2351	2,894,040.00	Member	Buy
10:45:26	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2440	(72,440.00)	Client	Sell
10:45:26	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2440	72,440.00	Member	Buy
11:13:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.2395	5,429,625.00	Member	Buy
11:13:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	390	390,000	7.2395	2,823,405.00	Member	Buy
11:13:15	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	160	160,000	7.2394	1,158,304.00	Member	Buy
11:18:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2381	144,762.00	Member	Buy
11:18:38	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3252	109,878.00	Member	Buy
11:19:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2281	(144,562.00)	Client	Sell
11:19:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2281	144,562.00	Member	Buy
11:19:32	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3152	(109,728.00)	Client	Sell
11:19:32	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3152	109,728.00	Member	Buy
11:36:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.2345	(43,407.00)	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
11:36:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.2345	43,407.00	Member	Buy
11:39:02	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2350	(361,750.00)	Client	Sell
11:39:02	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2350	361,750.00	Member	Buy
12:00:28	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3190	(73,190.00)	Client	Sell
12:00:28	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3200	36,600.00	Member	Buy
12:48:09	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2315	(361,575.00)	Client	Sell
12:48:09	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2315	361,575.00	Member	Buy
13:38:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	7.2620	7,988,200.00	Client	Buy
13:38:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	110	110,000	7.3664	(810,304.00)	Member	Sell
13:56:27	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.2370	(7,237.00)	Client	Sell
13:56:27	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.2370	7,237.00	Member	Buy
13:57:19	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,300	1,300,000	7.2365	(9,407,450.00)	Client	Sell
13:57:19	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	130	130,000	7.2104	937,352.00	Member	Buy
13:59:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2384	723,840.00	Member	Buy
13:59:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2384	(723,840.00)	Member	Sell
14:00:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	344	344,000	7.2386	(2,490,078.40)	Member	Sell
14:00:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	344	344,000	7.2386	2,490,078.40	Member	Buy
14:22:25	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	124	124,000	7.2300	(896,520.00)	Client	Sell
14:22:25	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	124	124,000	7.2300	896,520.00	Member	Buy
14:44:50	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	28	28,000	7.2202	(202,165.60)	Client	Sell
14:44:50	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	28	28,000	7.2202	202,165.60	Member	Buy
14:47:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	369	369,000	7.2229	(2,665,250.10)	Member	Sell
14:47:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	369	369,000	7.2229	2,665,250.10	Member	Buy
14:47:59	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.2250	(7,225,000.00)	Member	Sell
14:47:59	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.2250	7,225,000.00	Member	Buy
15:46:04	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.2170	(2,886,800.00)	Member	Sell
15:46:04	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.2170	2,886,800.00	Member	Buy
15:50:42	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.2178	(7,217,800.00)	Member	Sell
15:51:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2178	(721,780.00)	Member	Sell
15:52:19	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.3058	182,645.00	Member	Buy
15:52:19	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.3058	(182,645.00)	Member	Sell
16:00:45	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.2176	(2,887,040.00)	Member	Sell
16:00:45	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.2176	(2,165,280.00)	Member	Sell
16:02:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.2107	(1,802,675.00)	Client	Sell
16:02:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.2107	1,802,675.00	Member	Buy
16:07:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	42	42,000	7.2180	303,156.00	Client	Buy
16:07:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	42	42,000	7.2180	(303,156.00)	Member	Sell
16:14:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,800	1,800,000	7.2240	13,003,200.00	Client	Buy
16:14:46	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	180	180,000	7.2807	(1,310,526.00)	Member	Sell
16:19:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.2272	(7,227,200.00)	Member	Sell
16:19:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.2270	(2,168,100.00)	Member	Sell
16:21:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.2274	(2,890,960.00)	Member	Sell
16:21:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.2274	(2,890,960.00)	Member	Sell
16:21:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.2274	2,890,960.00	Member	Buy
16:21:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.2274	2,890,960.00	Member	Buy
16:22:47	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	700	700,000	7.2300	(5,061,000.00)	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
16:26:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.2330	14,466,000.00	Client	Buy
16:26:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2762	(1,455,240.00)	Member	Sell
16:31:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4,166	4,166,000	7.2380	(30,153,508.00)	Client	Sell
16:31:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4,166	4,166,000	7.2380	30,153,508.00	Member	Buy
16:49:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2500	(72,500.00)	Client	Sell
16:49:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.2500	72,500.00	Member	Buy
16:51:22	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.3448	2,203,440.00	Member	Buy
16:51:22	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.3448	(2,203,440.00)	Member	Sell
16:51:44	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.3448	2,203,440.00	Member	Buy
16:51:44	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.3448	(2,203,440.00)	Member	Sell
16:54:02	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.2560	5,442,000.00	Member	Buy
16:54:33	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.2560	1,088,400.00	Member	Buy
16:55:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	900	900,000	7.2530	(6,527,700.00)	Client	Sell
16:55:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.2260	650,340.00	Member	Buy
<b>Total Futures</b>					<b>46</b>		<b>16,864</b>	<b>16,863,500</b>		<b>122,089,667.45</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>46</b>		<b>16,864</b>	<b>16,863,500</b>		<b>122,089,667.45</b>		
9:09:04	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.9500	(358,500.00)	Client	Sell
9:09:04	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.9500	358,500.00	Member	Buy
11:13:35	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.2225	(366,675.00)	Client	Sell
11:13:35	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.2225	366,675.00	Member	Buy
15:51:25	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.0000	(60,000.00)	Client	Sell
15:51:25	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.0000	60,000.00	Member	Buy
16:38:37	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.8815	(356,445.00)	Client	Sell
16:38:37	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.8815	356,445.00	Member	Buy
<b>Total Futures</b>					<b>4</b>		<b>95</b>	<b>95,000</b>		<b>1,141,620.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>4</b>		<b>95</b>	<b>95,000</b>		<b>1,141,620.00</b>		
11:06:10	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.6850	(320,550.00)	Client	Sell
11:06:10	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.6850	320,550.00	Member	Buy
11:28:02	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.4620	10,462.00	Client	Buy
11:28:02	€ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.4620	(10,462.00)	Member	Sell
<b>Total Futures</b>					<b>2</b>		<b>31</b>	<b>31,000</b>		<b>331,012.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>2</b>		<b>31</b>	<b>31,000</b>		<b>331,012.00</b>		
11:32:34	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.5580	(113,370.00)	Client	Sell
11:32:34	AU\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.5580	113,370.00	Member	Buy

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					1		15	15,000		113,370.00		
					1		15	15,000		113,370.00		
					53		17,005	17,004,500		123,675,669.45		
					53		17,005	17,004,500		123,675,669.45		