

Currency Futures & Options Matched Trades

Report for 23/03/2011

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
8:11:38	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	6.9710	418,260.00	Member	Buy
8:11:38	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	60	60,000	6.9710	(418,260.00)	Client	Sell
8:14:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0126	(701,260.00)	Member	Sell
8:14:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0126	701,260.00	Client	Buy
8:14:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.0016	(525,120.00)	Member	Sell
8:14:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.0016	525,120.00	Client	Buy
8:14:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0016	(175,040.00)	Member	Sell
8:14:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0016	175,040.00	Client	Buy
8:26:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3,633	3,633,000	6.9700	25,322,010.00	Member	Buy
8:26:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3,633	3,633,000	6.9700	(25,322,010.00)	Client	Sell
9:00:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9900	(1,398,000.00)	Member	Sell
9:01:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9900	(1,398,000.00)	Member	Sell
9:01:26	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9900	1,398,000.00	Client	Buy
9:10:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0048	(175,120.00)	Member	Sell
9:10:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0048	175,120.00	Client	Buy
9:31:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9790	(6,979.00)	Member	Sell
9:31:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9790	6,979.00	Client	Buy
10:30:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9933	(69,933.00)	Member	Sell
10:30:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9933	69,933.00	Client	Buy
10:46:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3,039	3,039,000	7.0100	(21,303,390.00)	Member	Sell
10:46:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3,039	3,039,000	7.0100	21,303,390.00	Client	Buy
10:59:36	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9869	1,746,725.00	Member	Buy
10:59:36	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9869	(1,746,725.00)	Client	Sell
11:58:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0025	(2,100,750.00)	Member	Sell
11:58:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0025	2,100,750.00	Client	Buy
12:13:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0008	(700,080.00)	Member	Sell
12:13:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0008	700,080.00	Member	Buy
12:17:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9918	(69,918.00)	Member	Sell
12:17:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9918	69,918.00	Client	Buy
12:17:53	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	145	145,000	6.9918	(1,013,811.00)	Member	Sell
12:17:53	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	145	145,000	6.9918	1,013,811.00	Client	Buy
12:29:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9888	(69,888.00)	Member	Sell

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12:29:06	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9888	69,888.00	Client	Buy
12:32:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0843	1,416,860.00	Member	Buy
12:32:29	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0843	(1,416,860.00)	Member	Sell
12:39:55	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	32	32,000	7.0843	226,697.60	Member	Buy
12:39:56	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	32	32,000	7.0843	(226,697.60)	Client	Sell
13:27:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9976	69,976.00	Member	Buy
13:27:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9976	(69,976.00)	Client	Sell
15:46:52	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0185	(3,509,250.00)	Member	Sell
15:46:53	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0185	3,509,250.00	Member	Buy
16:41:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0200	(14,040.00)	Client	Sell
16:41:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0200	14,040.00	Member	Buy
Total Futures					22		8,827	8,827,000		61,732,107.60		
Total Options												
Total for \$ / R Foreign Exchange Future					22		8,827	8,827,000		61,732,107.60		
11:49:39	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.4050	171,075.00	Client	Buy
11:49:39	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.4050	(171,075.00)	Member	Sell
12:46:45	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.3760	56,880.00	Client	Buy
12:46:45	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.3760	(56,880.00)	Member	Sell
14:50:07	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3675	568,375.00	Member	Buy
14:50:07	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.3675	(568,375.00)	Client	Sell
Total Futures					3		70	70,000		796,330.00		
Total Options												
Total for £ / R Foreign Exchange Future					3		70	70,000		796,330.00		
16:29:51	¥ / R 13/06/2011	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0864	(86,415.00)	Member	Sell
16:29:51	¥ / R 13/06/2011	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0864	86,415.00	Client	Buy
Total Futures					1		10	1,000,000		86,415.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					1		10	1,000,000		86,415.00		
9:00:26	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9150	(1,983,000.00)	Member	Sell
9:00:38	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9080	(1,981,600.00)	Member	Sell
9:02:10	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9150	(1,983,000.00)	Member	Sell
9:02:10	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9150	1,983,000.00	Client	Buy
9:02:18	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9080	(1,981,600.00)	Member	Sell
9:02:18	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9080	1,981,600.00	Client	Buy
9:02:42	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.8870	296,610.00	Member	Buy
9:02:42	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.8870	(296,610.00)	Client	Sell

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Total Futures					4		630	630,000		6,243,510.00		
Total Options												
Total for € / R Foreign Exchange Future					4		630	630,000		6,243,510.00		
10:21:00	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9741	1,394,820.00	Member	Buy
10:21:00	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9741	(1,394,820.00)	Client	Sell
Total Futures					1		200	200,000		1,394,820.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		200	200,000		1,394,820.00		
Total Futures					31		9,737	10,727,000		70,253,182.60		
Total Options												
Grand Total for all Instruments					31		9,737	10,727,000		70,253,182.60		