



# Currency Futures & Options Matched Trades

Report for 05/04/2011

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
8:30:31	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	145	145,000	6.8390	(991,655.00)	Member	Sell
8:30:31	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	145	145,000	6.8390	991,655.00	Client	Buy
9:09:02	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.7924	27,169.60	Member	Buy
9:09:02	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.7924	(27,169.60)	Client	Sell
9:10:26	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9022	(345,110.00)	Member	Sell
9:10:26	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9022	345,110.00	Client	Buy
9:21:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	6.7990	(543,920.00)	Member	Sell
9:21:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	6.7990	543,920.00	Client	Buy
9:29:39	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0101	21,030.30	Client	Buy
9:29:39	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0101	(21,030.30)	Member	Sell
9:29:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8097	20,429.10	Member	Buy
9:29:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8097	(20,429.10)	Member	Sell
9:42:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.8211	(2,728,440.00)	Member	Sell
9:42:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.8211	2,728,440.00	Client	Buy
10:09:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8050	136,100.00	Client	Buy
10:09:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8050	(136,100.00)	Member	Sell
10:10:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	480	480,000	6.8050	(3,266,400.00)	Member	Sell
10:10:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	480	480,000	6.8050	3,266,400.00	Member	Buy
10:11:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8055	(680,550.00)	Client	Sell
10:11:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8055	680,550.00	Member	Buy
10:31:48	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8121	(204,363.00)	Member	Sell
10:31:48	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8121	204,363.00	Client	Buy
10:40:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	148	148,000	6.8138	(1,008,442.40)	Member	Sell
10:40:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	148	148,000	6.8138	1,008,442.40	Client	Buy
10:44:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8121	34,060.50	Client	Buy
10:44:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8121	(34,060.50)	Member	Sell
11:06:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	21	21,000	6.8020	142,842.00	Member	Buy
11:06:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	21	21,000	6.8020	(142,842.00)	Client	Sell
11:13:11	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8100	(681,000.00)	Client	Sell
11:13:11	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8100	681,000.00	Member	Buy
11:19:49	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	23	23,000	6.8038	156,487.40	Member	Buy
11:19:49	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	23	23,000	6.8038	(156,487.40)	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
11:38:34	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9988	699,880.00	Client	Buy
11:38:34	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9988	(699,880.00)	Member	Sell
11:38:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7984	679,840.00	Member	Buy
11:38:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7984	(679,840.00)	Client	Sell
11:56:50	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7950	67,950.00	Client	Buy
12:00:29	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.7974	(271,896.00)	Client	Sell
12:00:29	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7983	203,949.00	Member	Buy
12:22:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	700	700,000	6.8020	4,761,400.00	Member	Buy
12:22:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	700	700,000	6.8020	(4,761,400.00)	Client	Sell
12:23:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.8228	170,570.00	Client	Buy
12:23:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.8228	(170,570.00)	Member	Sell
13:14:03	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9950	(69,950.00)	Member	Sell
13:14:03	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9950	69,950.00	Client	Buy
13:43:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.7980	(101,970.00)	Member	Sell
13:43:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.7980	101,970.00	Client	Buy
13:49:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7900	67,900.00	Client	Buy
13:49:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7900	(67,900.00)	Member	Sell
13:49:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7900	679,000.00	Client	Buy
13:49:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7900	(679,000.00)	Member	Sell
13:53:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8028	(34,014.00)	Member	Sell
13:53:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8028	34,014.00	Client	Buy
14:29:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7900	(33,950.00)	Client	Sell
14:29:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7900	33,950.00	Client	Buy
14:44:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7900	(33,950.00)	Client	Sell
14:44:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7900	33,950.00	Member	Buy
15:18:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8071	(68,071.00)	Member	Sell
15:18:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8071	68,071.00	Client	Buy
15:20:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8050	340,250.00	Client	Buy
15:20:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8050	(340,250.00)	Member	Sell
15:27:42	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9050	345,250.00	Client	Buy
15:27:42	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9050	(345,250.00)	Member	Sell
15:28:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7999	13,599.80	Member	Buy
15:28:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7999	(13,599.80)	Client	Sell
15:34:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8077	680,770.00	Client	Buy
15:34:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8077	(680,770.00)	Member	Sell
15:35:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8077	(272,308.00)	Member	Sell
15:35:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8077	272,308.00	Client	Buy
16:17:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7900	33,950.00	Client	Buy
16:17:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7900	(33,950.00)	Member	Sell
16:18:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7890	67,890.00	Client	Buy
16:18:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7890	(67,890.00)	Member	Sell
16:18:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8904	206,712.00	Client	Buy
16:18:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8904	(206,712.00)	Member	Sell
16:18:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7881	203,643.00	Member	Buy
16:18:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7881	(203,643.00)	Member	Sell
16:18:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8894	68,894.00	Client	Buy

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16:18:34	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8894	(68,894.00)	Member	Sell
16:25:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7913	679,130.00	Client	Buy
16:25:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7913	(679,130.00)	Member	Sell
16:26:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7898	1,357,960.00	Client	Buy
16:26:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7898	(1,357,960.00)	Member	Sell
16:29:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7865	203,595.00	Client	Buy
16:29:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7865	(203,595.00)	Member	Sell
16:50:28	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.7984	1,019,760.00	Member	Buy
16:50:28	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.7984	(1,019,760.00)	Member	Sell
<b>Total Futures</b>					<b>44</b>		<b>3,544</b>	<b>3,544,000</b>		<b>24,154,103.60</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>44</b>		<b>3,544</b>	<b>3,544,000</b>		<b>24,154,103.60</b>		
10:28:03	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.9958	(2,199,160.00)	Member	Sell
10:28:03	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.9958	2,199,160.00	Member	Buy
10:28:03	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.9980	2,199,600.00	Member	Buy
10:28:03	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.9980	(2,199,600.00)	Member	Sell
10:28:06	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0000	2,750,000.00	Member	Buy
10:28:06	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0000	(2,750,000.00)	Member	Sell
10:28:06	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0010	2,750,250.00	Member	Buy
10:28:06	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0010	(2,750,250.00)	Member	Sell
10:56:14	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.0350	44,140.00	Member	Buy
10:56:14	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.0350	(44,140.00)	Client	Sell
13:05:13	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0167	(55,083.50)	Client	Sell
13:05:13	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0167	55,083.50	Member	Buy
13:50:14	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.0100	11,010.00	Client	Buy
13:50:14	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.0100	(11,010.00)	Member	Sell
16:30:00	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0284	(1,102,840.00)	Member	Sell
16:30:00	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0284	1,102,840.00	Client	Buy
<b>Total Futures</b>					<b>8</b>		<b>1,010</b>	<b>1,010,000</b>		<b>11,112,083.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>8</b>		<b>1,010</b>	<b>1,010,000</b>		<b>11,112,083.50</b>		
14:39:00	¥ / R 13/06/2011	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0806	(80,634.00)	Member	Sell
14:39:00	¥ / R 13/06/2011	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0806	80,634.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>10</b>	<b>1,000,000</b>		<b>80,634.00</b>		
<b>Total Options</b>												
<b>Total for ¥ / R Foreign Exchange Future</b>					<b>1</b>		<b>10</b>	<b>1,000,000</b>		<b>80,634.00</b>		
9:00:40	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	59	59,000	9.5858	565,562.20	Member	Buy
9:00:40	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	59	59,000	9.5858	(565,562.20)	Client	Sell
9:37:18	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.6510	(96,510.00)	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
9:37:18	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.6510	96,510.00	Client	Buy
10:20:34	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.6530	(96,530.00)	Member	Sell
10:20:34	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.6530	96,530.00	Client	Buy
16:19:05	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.6246	(19,249.20)	Member	Sell
16:19:05	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.6246	19,249.20	Client	Buy
<b>Total Futures</b>					<b>4</b>		<b>81</b>	<b>81,000</b>		<b>777,851.40</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>4</b>		<b>81</b>	<b>81,000</b>		<b>777,851.40</b>		
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<b>Total Futures</b>					<b>57</b>		<b>4,645</b>	<b>5,635,000</b>		<b>36,124,672.50</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>57</b>		<b>4,645</b>	<b>5,635,000</b>		<b>36,124,672.50</b>		