

Currency Futures & Options Matched Trades

Report for 26/04/2011

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
8:37:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8062	(680,620.00)	Member	Sell
8:37:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8062	680,620.00	Client	Buy
8:50:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7662	(676,620.00)	Member	Sell
8:50:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7662	676,620.00	Client	Buy
9:40:13	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	450	450,000	6.9760	3,139,200.00	Member	Buy
9:40:13	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	450	450,000	6.9760	(3,139,200.00)	Member	Sell
9:43:56	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.7861	3,393,050.00	Member	Buy
9:44:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.7855	1,696,375.00	Member	Buy
9:47:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	850	850,000	6.8846	5,851,910.00	Member	Buy
9:47:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	850	850,000	6.8846	(5,851,910.00)	Member	Sell
9:47:27	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	49	49,000	6.7713	(331,793.70)	Client	Sell
9:47:27	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	49	49,000	6.7713	331,793.70	Member	Buy
9:56:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.6769	500,767.50	Member	Buy
9:56:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	750	750,000	6.7750	(5,081,250.00)	Client	Sell
10:57:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.7875	(3,393,750.00)	Member	Sell
10:57:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.7875	3,393,750.00	Member	Buy
11:16:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7710	1,354,200.00	Client	Buy
11:16:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7710	(1,354,200.00)	Member	Sell
11:16:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7710	1,354,200.00	Client	Buy
11:16:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7710	(1,354,200.00)	Member	Sell
11:36:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8905	137,810.00	Client	Buy
11:36:00	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8905	(137,810.00)	Member	Sell
11:55:27	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7805	135,610.00	Client	Buy
11:55:27	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7805	(135,610.00)	Member	Sell
12:20:36	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7711	33,855.50	Client	Buy
12:20:36	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7711	(33,855.50)	Member	Sell
12:20:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7710	1,354,200.00	Client	Buy
12:20:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7710	(1,354,200.00)	Member	Sell
12:20:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7700	67,700.00	Client	Buy
12:20:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7700	(67,700.00)	Member	Sell
12:22:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7555	(675,550.00)	Member	Sell
12:22:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7555	(675,550.00)	Member	Sell

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12:22:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7555	675,550.00	Client	Buy
12:37:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7804	678,040.00	Client	Buy
12:37:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7804	(678,040.00)	Member	Sell
12:59:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7732	(6,773.20)	Member	Sell
12:59:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.7732	6,773.20	Client	Buy
13:48:06	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9855	(349,275.00)	Member	Sell
13:48:06	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9855	349,275.00	Client	Buy
14:07:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7521	33,760.50	Client	Buy
14:07:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7521	(33,760.50)	Member	Sell
14:07:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7501	33,750.50	Client	Buy
14:07:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7501	(33,750.50)	Member	Sell
14:07:48	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7500	67,500.00	Client	Buy
14:07:48	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7500	(67,500.00)	Member	Sell
14:07:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.7500	506,250.00	Client	Buy
14:07:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.7500	(506,250.00)	Member	Sell
14:09:16	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	152	152,000	6.7570	1,027,064.00	Client	Buy
14:09:16	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	152	152,000	6.7570	(1,027,064.00)	Member	Sell
14:28:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.7555	1,013,325.00	Client	Buy
14:28:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.7555	(1,013,325.00)	Member	Sell
14:32:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7551	(675,510.00)	Member	Sell
14:46:22	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	201	201,000	6.7700	(1,360,770.00)	Client	Sell
14:46:22	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	201	201,000	6.7626	1,359,282.60	Client	Buy
14:49:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7700	677,000.00	Client	Buy
14:49:50	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7700	(677,000.00)	Client	Sell
14:49:50	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7700	677,000.00	Client	Buy
15:08:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.7585	3,379,250.00	Member	Buy
15:14:13	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9543	(69,543.00)	Member	Sell
15:14:13	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9543	69,543.00	Client	Buy
15:14:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.6585	332,925.00	Member	Buy
15:14:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.7485	(3,374,250.00)	Client	Sell
15:16:30	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9541	69,541.00	Client	Buy
15:16:30	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9541	(69,541.00)	Member	Sell
15:42:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.8585	48,009.50	Client	Buy
15:42:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.8585	(48,009.50)	Member	Sell
15:44:38	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7597	(67,597.00)	Member	Sell
16:00:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.7516	40,509.60	Client	Buy
16:00:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.7516	(40,509.60)	Member	Sell
16:09:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	370	370,000	6.7606	(2,501,422.00)	Member	Sell
16:09:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	370	370,000	6.7606	2,501,422.00	Client	Buy
16:12:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7549	135,098.00	Client	Buy
16:12:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7500	(67,500.00)	Member	Sell
16:13:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.7498	(3,374,900.00)	Member	Sell
16:13:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.7498	3,374,900.00	Member	Buy
16:19:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7508	67,508.00	Client	Buy
16:19:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7508	(67,508.00)	Member	Sell
16:37:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7490	(1,349,800.00)	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
16:37:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7490	1,349,800.00	Client	Buy
16:38:04	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.7490	(47,243.00)	Member	Sell
16:38:04	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	6.7490	47,243.00	Client	Buy
16:43:02	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7500	(202,500.00)	Member	Sell
16:43:02	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7500	202,500.00	Client	Buy
16:44:24	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8485	20,545.50	Client	Buy
16:44:24	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8485	(20,545.50)	Member	Sell
16:53:31	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7480	134,960.00	Client	Buy
16:53:31	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7480	(134,960.00)	Member	Sell
16:53:31	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	180	180,000	6.7475	1,214,550.00	Client	Buy
16:53:31	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	180	180,000	6.7475	(1,214,550.00)	Member	Sell
16:54:38	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7505	(1,350,100.00)	Member	Sell
16:55:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7505	(1,350,100.00)	Member	Sell
16:55:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7505	1,350,100.00	Client	Buy
16:58:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	6.7490	539,920.00	Client	Buy
16:58:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	6.7490	(539,920.00)	Member	Sell
Total Futures					47		6,869	6,868,500		46,673,946.55		
Total Options												
Total for \$ / R Foreign Exchange Future					47		6,869	6,868,500		46,673,946.55		
10:26:00	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	11.1700	781,900.00	Member	Buy
10:26:00	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	11.1700	(781,900.00)	Client	Sell
16:05:10	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1060	(111,060.00)	Member	Sell
16:05:10	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1060	111,060.00	Client	Buy
16:06:36	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1000	55,500.00	Client	Buy
16:06:36	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1000	(55,500.00)	Member	Sell
16:07:51	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0990	2,774,750.00	Member	Buy
16:07:51	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0990	(2,774,750.00)	Member	Sell
Total Futures					4		335	335,000		3,723,210.00		
Total Options												
Total for £ / R Foreign Exchange Future					4		335	335,000		3,723,210.00		
Total Futures					51		7,204	7,203,500		50,397,156.55		
Total Options												
Grand Total for all Instruments					51		7,204	7,203,500		50,397,156.55		