

Currency Futures & Options Matched Trades

Report for 04/07/2011

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
8:19:23	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8025	(3,401,250.00)	Member	Sell
8:33:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8250	(682,500.00)	Member	Sell
8:33:06	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8250	682,500.00	Client	Buy
9:03:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8168	(68,168.00)	Member	Sell
9:03:28	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8168	68,168.00	Client	Buy
9:06:08	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8198	(136,396.00)	Member	Sell
9:06:08	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8198	136,396.00	Client	Buy
9:06:08	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8000	68,000.00	Client	Buy
9:06:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7823	67,823.00	Member	Buy
9:06:16	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7911	(135,822.00)	Client	Sell
9:39:21	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8140	681,400.00	Client	Buy
9:39:21	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8140	(681,400.00)	Member	Sell
9:44:11	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	6.9018	(483,126.00)	Member	Sell
9:44:11	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	6.9018	483,126.00	Client	Buy
9:52:11	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8725	(343,625.00)	Member	Sell
9:52:11	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8095	3,404,750.00	Client	Buy
9:58:46	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9084	(138,168.00)	Member	Sell
9:58:46	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9084	138,168.00	Client	Buy
10:08:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8051	68,051.00	Client	Buy
10:08:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8051	(68,051.00)	Member	Sell
10:10:23	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8056	(68,056.00)	Member	Sell
10:10:23	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8056	68,056.00	Client	Buy
10:11:56	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8976	68,976.00	Client	Buy
10:11:56	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8976	(68,976.00)	Member	Sell
10:15:07	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8051	(6,805.10)	Member	Sell
10:17:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8061	(6,806.10)	Member	Sell
10:17:20	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.8061	6,806.10	Client	Buy
10:29:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8000	340,000.00	Client	Buy
10:29:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8000	(340,000.00)	Member	Sell
10:29:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8000	680,000.00	Client	Buy
10:29:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8000	(680,000.00)	Member	Sell
10:29:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8000	34,000.00	Client	Buy

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
10:29:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8000	(34,000.00)	Member	Sell
10:39:09	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7972	(6,797,200.00)	Member	Sell
10:39:09	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7972	6,797,200.00	Member	Buy
10:53:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7946	1,358,920.00	Client	Buy
10:53:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7946	(1,358,920.00)	Member	Sell
11:03:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7976	67,976.00	Client	Buy
11:03:36	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7976	(67,976.00)	Member	Sell
11:03:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.7921	27,168.40	Client	Buy
11:03:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.7921	(27,168.40)	Member	Sell
11:06:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.7897	(3,394,850.00)	Member	Sell
11:06:35	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.7897	3,394,850.00	Member	Buy
11:22:05	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.7932	(2,037,960.00)	Member	Sell
11:22:05	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.7932	2,037,960.00	Member	Buy
11:23:11	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.7932	(1,018,980.00)	Member	Sell
11:23:11	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.7932	1,018,980.00	Client	Buy
11:37:01	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9001	690,010.00	Client	Buy
11:37:01	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9001	(690,010.00)	Member	Sell
11:42:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.7920	2,037,600.00	Member	Buy
11:42:31	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	6.7920	(2,037,600.00)	Member	Sell
11:46:51	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7920	(13,584.00)	Member	Sell
11:46:51	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7920	13,584.00	Client	Buy
12:16:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8000	(68,000.00)	Member	Sell
12:16:01	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8000	68,000.00	Client	Buy
12:25:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7895	135,790.00	Client	Buy
12:25:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7895	(135,790.00)	Member	Sell
12:25:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7890	67,890.00	Client	Buy
12:25:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7890	(67,890.00)	Member	Sell
12:25:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7875	67,875.00	Client	Buy
12:25:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7875	(67,875.00)	Member	Sell
12:25:12	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8800	68,800.00	Client	Buy
12:25:12	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8800	(68,800.00)	Member	Sell
13:04:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7865	(6,786,500.00)	Member	Sell
13:04:41	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7865	6,786,500.00	Client	Buy
13:08:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.8071	(40,842.60)	Member	Sell
13:08:22	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.8071	40,842.60	Client	Buy
13:20:07	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	6.9185	(484,295.00)	Member	Sell
13:20:07	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	6.9185	484,295.00	Client	Buy
13:38:25	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8844	275,376.00	Member	Buy
13:38:25	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8844	(275,376.00)	Client	Sell
13:56:48	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8034	3,401,700.00	Member	Buy
13:56:48	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8034	(3,401,700.00)	Member	Sell
16:00:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8000	68,000.00	Client	Buy
16:00:58	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8000	(68,000.00)	Member	Sell
16:06:07	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0123	(105,184.50)	Member	Sell
16:06:07	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0123	105,184.50	Client	Buy
16:11:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7953	135,906.00	Client	Buy

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
16:11:12	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.7953	(135,906.00)	Member	Sell
16:16:06	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8900	689,000.00	Client	Buy
16:16:06	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8900	(689,000.00)	Member	Sell
16:41:23	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	14	14,000	6.8000	95,200.00	Client	Buy
16:41:23	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	14	14,000	6.8000	(95,200.00)	Member	Sell
16:44:06	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0000	700,000.00	Client	Buy
16:44:06	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0000	(700,000.00)	Member	Sell
16:45:04	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.9895	(55,916.00)	Member	Sell
16:45:04	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.9895	55,916.00	Client	Buy
16:59:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7920	6,792,000.00	Member	Buy
16:59:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.7920	(6,792,000.00)	Member	Sell
16:59:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	540	540,000	6.7910	3,667,140.00	Client	Buy
16:59:17	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	540	540,000	6.7910	(3,667,140.00)	Member	Sell
Total Futures					46		7,101	7,100,500		48,319,348.15		
Total Options												
Total for \$ / R Foreign Exchange Future					46		7,101	7,100,500		48,319,348.15		
8:15:44	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.9322	76,525.40	Member	Buy
8:15:44	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.9322	(76,525.40)	Client	Sell
9:43:37	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	227	227,000	10.9620	(2,488,374.00)	Member	Sell
9:43:37	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	227	227,000	10.9620	2,488,374.00	Client	Buy
10:09:19	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9414	(1,094,140.00)	Member	Sell
10:09:19	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9414	1,094,140.00	Client	Buy
10:14:17	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9420	(109,420.00)	Member	Sell
10:14:17	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9420	109,420.00	Client	Buy
12:20:54	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9200	(109,200.00)	Member	Sell
12:20:54	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9200	109,200.00	Client	Buy
12:52:03	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.9030	43,612.00	Member	Buy
12:52:03	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.9030	(43,612.00)	Client	Sell
13:18:46	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.9500	(547,500.00)	Member	Sell
13:18:46	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.9500	547,500.00	Client	Buy
13:22:00	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,475	1,475,000	10.9523	(16,154,642.50)	Member	Sell
13:22:00	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1,475	1,475,000	10.9523	16,154,642.50	Client	Buy
13:39:19	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9400	(109,400.00)	Member	Sell
13:39:19	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9400	109,400.00	Client	Buy
15:24:20	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.9120	(54,560,000.00)	Member	Sell
15:25:00	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9620	(5,481,000.00)	Member	Sell
15:25:00	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.9170	54,585,000.00	Client	Buy
16:07:00	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9186	(1,091,860.00)	Member	Sell
16:07:00	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9186	1,091,860.00	Client	Buy
16:34:41	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	22	22,000	11.0720	(243,584.00)	Member	Sell
16:34:41	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	22	22,000	11.0720	243,584.00	Client	Buy
16:46:54	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9134	1,091,340.00	Member	Buy
16:46:54	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9134	(1,091,340.00)	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
16:47:57	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2060	(56,030.00)	Member	Sell
16:47:57	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2060	56,030.00	Client	Buy
17:02:26	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9020	(1,090,200.00)	Member	Sell
17:02:26	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9020	1,090,200.00	Client	Buy
Total Futures					16		7,470	7,470,000		81,618,827.90		
Total Options												
Total for £ / R Foreign Exchange Future					16		7,470	7,470,000		81,618,827.90		
10:37:46	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.0850	30,255.00	Client	Buy
10:37:46	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.0850	(30,255.00)	Member	Sell
Total Futures					1		3	3,000		30,255.00		
Total Options												
Total for € / R Foreign Exchange Future					1		3	3,000		30,255.00		
Total Futures					62		14,574	14,573,500		129,968,431.05		
Total Options												
Grand Total for all Instruments					62		14,574	14,573,500		129,968,431.05		