

Currency Futures & Options Matched Trades

Report for 16/03/2011

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
8:15:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.0530	1,057,950.00	Member	Buy
8:15:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.0530	(1,057,950.00)	Client	Sell
8:43:42	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9480	(173,700.00)	Member	Sell
8:43:42	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9480	173,700.00	Client	Buy
8:44:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	350	350,000	7.0620	2,471,700.00	Member	Buy
8:57:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	6.9620	243,670.00	Member	Buy
8:57:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	350	350,000	7.0520	(2,468,200.00)	Client	Sell
8:57:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9224	(692,240.00)	Member	Sell
8:57:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9224	692,240.00	Client	Buy
8:57:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9480	(347,400.00)	Member	Sell
8:57:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9480	347,400.00	Client	Buy
9:00:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1700	717,000.00	Client	Buy
9:00:49	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1700	(717,000.00)	Member	Sell
9:04:42	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0600	(3,530,000.00)	Member	Sell
9:04:42	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0600	3,530,000.00	Client	Buy
9:08:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	180	180,000	7.0485	1,268,730.00	Member	Buy
9:14:28	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0485	140,970.00	Client	Buy
9:22:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0485	(2,114,550.00)	Client	Sell
9:22:55	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0485	704,850.00	Member	Buy
9:23:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0496	70,496.00	Member	Buy
9:23:16	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0496	(70,496.00)	Client	Sell
9:24:11	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0597	(70,597.00)	Member	Sell
9:24:11	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0597	70,597.00	Client	Buy
10:00:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0698	(1,413,960.00)	Member	Sell
10:00:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0698	1,413,960.00	Member	Buy
10:02:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0758	707,580.00	Client	Buy
10:02:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0758	(707,580.00)	Member	Sell
10:04:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0734	707,340.00	Member	Buy
10:04:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0734	(707,340.00)	Client	Sell
10:07:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0701	(1,414,020.00)	Member	Sell
10:07:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0702	(2,121,060.00)	Member	Sell
10:07:33	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0702	3,535,100.00	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
10:08:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,985	1,985,000	7.0690	(14,031,965.00)	Member	Sell
10:08:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,700	1,700,000	7.0690	12,017,300.00	Client	Buy
10:11:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0772	(141,544.00)	Member	Sell
10:11:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0772	141,544.00	Client	Buy
10:15:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	285	285,000	7.0690	2,014,665.00	Client	Buy
11:07:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0900	7,090.00	Member	Buy
11:07:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0900	(7,090.00)	Client	Sell
11:18:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0870	35,435.00	Client	Buy
11:18:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0870	(35,435.00)	Member	Sell
11:28:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0860	354,300.00	Member	Buy
11:28:30	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0860	(354,300.00)	Client	Sell
11:40:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.0944	(63,849.60)	Client	Sell
11:40:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.0944	63,849.60	Member	Buy
11:41:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1000	(71,000.00)	Client	Sell
11:41:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1000	71,000.00	Member	Buy
12:01:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0925	(709,250.00)	Member	Sell
12:01:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0925	709,250.00	Client	Buy
12:04:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0940	(709,400.00)	Client	Sell
12:04:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0940	709,400.00	Member	Buy
12:21:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1090	35,545.00	Member	Buy
12:21:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1100	(71,100.00)	Client	Sell
12:21:32	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1100	71,100.00	Member	Buy
12:39:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1109	7,110.90	Member	Buy
12:39:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1109	(7,110.90)	Client	Sell
12:42:05	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1190	35,595.00	Member	Buy
12:44:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1280	(3,564,000.00)	Member	Sell
12:44:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1280	3,564,000.00	Member	Buy
12:44:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1190	(106,785.00)	Client	Sell
12:44:39	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1290	35,645.00	Member	Buy
12:51:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1215	3,560,750.00	Member	Buy
12:51:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1215	(3,560,750.00)	Client	Sell
13:06:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1220	3,561,000.00	Member	Buy
13:06:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1220	(3,561,000.00)	Member	Sell
13:06:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1220	3,561,000.00	Member	Buy
13:06:14	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1220	(3,561,000.00)	Member	Sell
13:06:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1220	3,561,000.00	Member	Buy
13:06:21	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.1220	(3,561,000.00)	Member	Sell
13:25:11	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1011	(142,022.00)	Client	Sell
13:25:11	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1011	142,022.00	Member	Buy
13:38:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1000	(71,000.00)	Client	Sell
13:38:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1000	71,000.00	Member	Buy
13:44:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1005	106,507.50	Client	Buy
13:44:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1005	(106,507.50)	Member	Sell
15:46:25	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0896	(21,268.80)	Member	Sell
15:46:25	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0896	21,268.80	Client	Buy
15:52:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0845	708,450.00	Member	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
15:52:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0845	(708,450.00)	Member	Sell
16:09:02	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0645	(70,645.00)	Client	Sell
16:09:02	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0645	70,645.00	Member	Buy
16:10:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0711	1,414,220.00	Client	Buy
16:10:09	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0711	(1,414,220.00)	Member	Sell
16:14:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0725	(1,414,500.00)	Client	Sell
16:14:18	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0725	1,414,500.00	Member	Buy
16:33:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0565	211,695.00	Member	Buy
16:43:29	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0600	70,600.00	Member	Buy
16:43:29	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.0573	(282,292.00)	Client	Sell
16:48:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.0676	(91,878.80)	Member	Sell
16:48:08	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.0676	91,878.80	Client	Buy
16:57:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0628	(3,531,400.00)	Member	Sell
16:57:54	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0628	3,531,400.00	Member	Buy
Total Futures					46		8,430	8,429,500		59,700,453.10		
Total Options												
Total for \$ / R Foreign Exchange Future					46		8,430	8,429,500		59,700,453.10		
12:12:56	\$ / R MAXI 13/06/2011	Foreign Exchange Future		0.00	1	100,000	34	3,400,000	7.1100	(24,174,000.00)	Member	Sell
12:12:56	\$ / R MAXI 13/06/2011	Foreign Exchange Future		0.00	1	100,000	34	3,400,000	7.1100	24,174,000.00	Client	Buy
Total Futures					1		34	3,400,000		24,174,000.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					1		34	3,400,000		24,174,000.00		
11:27:24	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3920	113,920.00	Client	Buy
11:27:24	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3920	(113,920.00)	Member	Sell
12:58:56	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.3929	(284,822.50)	Member	Sell
12:58:56	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.3929	284,822.50	Client	Buy
14:05:47	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.3920	1,139,200.00	Member	Buy
14:07:11	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.7027	(2,340,540.00)	Member	Sell
14:07:11	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.7027	2,340,540.00	Member	Buy
14:07:13	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.6977	(2,339,540.00)	Member	Sell
14:07:13	£ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.6977	2,339,540.00	Member	Buy
14:56:13	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.3800	227,600.00	Member	Buy
14:56:13	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.3800	(227,600.00)	Client	Sell
14:56:13	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	11.3800	910,400.00	Member	Buy
14:56:13	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	11.3800	(910,400.00)	Client	Sell
16:01:45	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.5100	11,510.00	Client	Buy
16:01:45	£ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.5100	(11,510.00)	Member	Sell
16:46:58	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3255	2,831,375.00	Member	Buy
16:54:08	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	129	129,000	11.3210	1,460,409.00	Member	Buy
16:54:08	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	67	67,000	11.3239	(758,701.30)	Client	Sell
16:56:45	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	181	181,000	11.3239	(2,049,625.90)	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
16:56:45	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	131	131,000	11.3239	(1,483,430.90)	Client	Sell
Total Futures					10		965	965,000		11,089,703.55		
Total Options												
Total for £ / R Foreign Exchange Future					10		965	965,000		11,089,703.55		
12:42:58	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8950	197,900.00	Member	Buy
12:42:58	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8950	(197,900.00)	Client	Sell
13:11:44	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9100	49,550.00	Client	Buy
13:11:44	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9100	(49,550.00)	Member	Sell
13:40:08	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8890	98,890.00	Client	Buy
13:40:08	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8890	(98,890.00)	Member	Sell
14:16:38	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	9.8715	157,944.00	Client	Buy
14:16:38	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	9.8715	(157,944.00)	Member	Sell
Total Futures					4		51	51,000		504,284.00		
Total Options												
Total for € / R Foreign Exchange Future					4		51	51,000		504,284.00		
11:36:54	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9615	696,150.00	Client	Buy
11:36:54	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9615	(696,150.00)	Member	Sell
14:59:50	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9450	173,625.00	Member	Buy
14:59:50	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9450	(173,625.00)	Client	Sell
Total Futures					2		125	125,000		869,775.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		125	125,000		869,775.00		
Total Futures					63		9,605	12,970,500		96,338,215.65		
Total Options												
Grand Total for all Instruments					63		9,605	12,970,500		96,338,215.65		