

Currency Futures & Options Matched Trades

Report for 28/03/2011

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
8:23:57	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,211	1,211,000	6.9375	8,401,312.50	Member	Buy
8:23:57	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,211	1,211,000	6.9375	(8,401,312.50)	Client	Sell
8:36:25	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9322	(1,733,050.00)	Member	Sell
8:38:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9322	(173,305.00)	Member	Sell
8:38:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9322	173,305.00	Client	Buy
9:28:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9470	(208,410.00)	Member	Sell
9:28:00	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9470	208,410.00	Client	Buy
9:37:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0322	(175,805.00)	Member	Sell
9:37:34	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.9422	1,735,550.00	Client	Buy
9:37:36	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9438	(6,943.80)	Member	Sell
9:37:37	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9438	6,943.80	Client	Buy
9:38:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9455	(69,455.00)	Member	Sell
9:38:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9455	69,455.00	Client	Buy
9:42:10	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9410	34,705.00	Client	Buy
9:42:10	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9410	(34,705.00)	Member	Sell
9:51:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9534	(3,476,700.00)	Member	Sell
9:51:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9534	3,476,700.00	Client	Buy
9:51:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.9575	1,043,625.00	Client	Buy
9:51:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.9575	(1,043,625.00)	Member	Sell
9:59:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9538	(208,614.00)	Member	Sell
9:59:23	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9538	208,614.00	Client	Buy
10:18:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9550	(6,955.00)	Member	Sell
10:18:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9550	6,955.00	Client	Buy
11:00:22	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	57	57,000	6.9746	(397,552.20)	Member	Sell
11:00:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	57	57,000	6.9846	(398,122.20)	Member	Sell
11:00:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	57	57,000	6.9846	398,122.20	Client	Buy
11:43:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	95	95,000	6.9720	(662,340.00)	Member	Sell
11:43:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	95	95,000	6.9720	662,340.00	Client	Buy
13:08:25	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9658	696,580.00	Member	Buy
13:08:25	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9658	(696,580.00)	Client	Sell
13:09:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9658	696,580.00	Member	Buy
13:09:15	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9658	(696,580.00)	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
13:35:22	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9720	(697,200.00)	Member	Sell
13:35:22	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9720	697,200.00	Client	Buy
13:52:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	37	37,000	6.9670	(257,779.00)	Member	Sell
13:52:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	37	37,000	6.9670	257,779.00	Client	Buy
14:10:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9732	(13,946.40)	Member	Sell
14:10:44	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9732	13,946.40	Client	Buy
14:14:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9691	(139,382.00)	Client	Sell
14:14:46	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9691	139,382.00	Member	Buy
14:15:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9690	20,907.00	Client	Buy
14:15:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.9690	(20,907.00)	Member	Sell
14:15:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9685	348,425.00	Client	Buy
14:15:41	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9685	(348,425.00)	Member	Sell
14:25:24	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9709	(139,418.00)	Member	Sell
14:25:24	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9709	139,418.00	Client	Buy
14:27:50	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9636	1,392,720.00	Member	Buy
14:27:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9630	1,392,600.00	Member	Buy
14:28:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9632	(3,481,600.00)	Client	Sell
14:28:03	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9630	696,300.00	Member	Buy
14:47:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9600	696,000.00	Client	Buy
14:47:07	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9600	(696,000.00)	Member	Sell
14:50:51	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1536	715,360.00	Client	Buy
14:50:51	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1536	(715,360.00)	Member	Sell
15:44:29	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9500	34,750.00	Client	Buy
15:44:29	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9500	(34,750.00)	Member	Sell
15:47:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0500	176,250.00	Client	Buy
15:47:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0500	(176,250.00)	Member	Sell
15:47:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0500	70,500.00	Client	Buy
15:47:13	\$ / R 19/09/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0500	(70,500.00)	Member	Sell
16:11:28	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9430	(6,943.00)	Member	Sell
16:11:28	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9430	6,943.00	Member	Buy
16:12:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	499	499,000	6.9430	(3,464,557.00)	Member	Sell
16:12:20	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	499	499,000	6.9430	3,464,557.00	Member	Buy
16:13:35	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1430	357,150.00	Client	Buy
16:13:36	\$ / R 19/12/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1430	(357,150.00)	Member	Sell
16:13:36	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9419	347,095.00	Member	Buy
16:13:36	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9419	(347,095.00)	Member	Sell
16:30:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9476	(1,389,520.00)	Member	Sell
16:30:35	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9476	1,389,520.00	Member	Buy
16:30:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9480	(1,389,600.00)	Member	Sell
16:30:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9480	1,389,600.00	Member	Buy
16:30:52	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9479	(1,389,580.00)	Member	Sell
16:30:52	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9479	1,389,580.00	Member	Buy
16:34:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9430	(3,471,500.00)	Member	Sell
16:34:43	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9430	3,471,500.00	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
Total Futures					38		5,278	5,278,000		36,712,098.50		
Total Options												
Total for \$ / R Foreign Exchange Future					38		5,278	5,278,000		36,712,098.50		
11:55:10	\$ / R MAXI 13/06/2011	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	6.9649	6,964,900.00	Member	Buy
11:55:11	\$ / R MAXI 13/06/2011	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	6.9649	(6,964,900.00)	Member	Sell
11:55:38	\$ / R MAXI 13/06/2011	Foreign Exchange Future		0.00	1	100,000	14	1,400,000	6.9725	(9,761,500.00)	Member	Sell
11:55:38	\$ / R MAXI 13/06/2011	Foreign Exchange Future		0.00	1	100,000	14	1,400,000	6.9725	9,761,500.00	Client	Buy
Total Futures					2		24	2,400,000		16,726,400.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					2		24	2,400,000		16,726,400.00		
8:14:38	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	11.1090	177,744.00	Member	Buy
8:14:38	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	11.1090	(177,744.00)	Client	Sell
9:28:23	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.0920	(221,840.00)	Member	Sell
9:28:23	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.0920	221,840.00	Client	Buy
9:39:55	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0960	(110,960.00)	Member	Sell
9:39:55	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0960	110,960.00	Client	Buy
10:31:10	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.1085	33,325.50	Client	Buy
10:31:10	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.1085	(33,325.50)	Member	Sell
10:57:40	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.1055	66,633.00	Client	Buy
10:57:40	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.1055	(66,633.00)	Member	Sell
11:04:33	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1350	(5,567,500.00)	Member	Sell
11:29:00	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1070	(2,776,750.00)	Member	Sell
11:29:48	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1074	(2,776,850.00)	Member	Sell
11:29:48	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1070	(2,776,750.00)	Member	Sell
11:41:01	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.1004	(2,220,080.00)	Member	Sell
11:41:13	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.1009	(2,220,180.00)	Member	Sell
11:41:26	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.1009	(2,220,180.00)	Member	Sell
12:46:20	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.1100	2,222,000.00	Member	Buy
12:46:23	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.1100	2,222,000.00	Member	Buy
12:46:35	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.1100	555,500.00	Member	Buy
14:21:11	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1010	(111,010.00)	Client	Sell
16:41:15	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	65	65,000	11.1180	(722,670.00)	Member	Sell
16:41:15	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	65	65,000	11.1180	722,670.00	Client	Buy
16:51:18	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1080	(2,777,000.00)	Member	Sell
17:02:54	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	700	700,000	11.1123	7,778,610.00	Member	Buy
17:03:17	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.0915	2,772,875.00	Member	Buy
17:03:17	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	700	700,000	11.1033	(7,772,310.00)	Member	Sell
17:10:00	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.1137	(11,113,700.00)	Member	Sell
17:12:53	£ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	2,410	2,410,000	11.1126	26,781,366.00	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
Total Futures					15		3,930	3,930,000		43,665,503.00		
Total Options												
Total for £ / R Foreign Exchange Future					15		3,930	3,930,000		43,665,503.00		
9:26:24	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0605	706,050.00	Member	Buy
9:26:24	AU\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0605	(706,050.00)	Client	Sell
Total Futures					1		100	100,000		706,050.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		100	100,000		706,050.00		
Total Futures					56		9,332	11,708,000		97,810,051.50		
Total Options												
Grand Total for all Instruments					56		9,332	11,708,000		97,810,051.50		