

Currency Futures & Options Matched Trades

Report for 29/12/2011

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
8:28:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2155	821,550.00	Client	Buy
8:28:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.3030	124,545.00	Member	Buy
8:28:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2155	(821,550.00)	Member	Sell
8:28:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.3030	(124,545.00)	Client	Sell
9:01:36	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2785	4,139,250.00	Member	Buy
9:05:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.2650	1,239,750.00	Member	Buy
9:05:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.2650	(1,239,750.00)	Member	Sell
9:08:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2085	410,425.00	Member	Buy
9:08:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2715	(4,135,750.00)	Client	Sell
9:12:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2621	413,105.00	Member	Buy
9:12:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2621	(413,105.00)	Member	Sell
9:38:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2550	412,750.00	Client	Buy
9:38:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2550	(412,750.00)	Member	Sell
9:51:47	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2585	(4,129,250.00)	Member	Sell
9:53:23	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3285	(416,425.00)	Member	Sell
9:53:23	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2655	4,132,750.00	Client	Buy
10:12:39	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2586	82,586.00	Client	Buy
10:12:39	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2586	(82,586.00)	Member	Sell
10:15:32	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2612	(4,130,600.00)	Member	Sell
10:19:13	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4312	(421,560.00)	Member	Sell
10:19:13	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2782	4,139,100.00	Client	Buy
10:44:41	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.2532	(330,128.00)	Client	Sell
10:44:41	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.2532	330,128.00	Member	Buy
11:15:20	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2420	41,210.00	Client	Buy
11:15:20	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2420	(41,210.00)	Member	Sell
11:45:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2396	(82,396.00)	Member	Sell
11:45:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2396	82,396.00	Client	Buy
11:45:56	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2396	123,594.00	Client	Buy
11:45:56	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2396	(123,594.00)	Member	Sell
12:37:26	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.2420	2,060,500.00	Member	Buy
12:39:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.2390	2,059,750.00	Member	Buy
12:39:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.2390	(2,059,750.00)	Client	Sell

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13:14:11	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.2698	(330,792.00)	Member	Sell
13:14:11	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.2698	330,792.00	Client	Buy
13:56:18	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2978	(4,148,900.00)	Member	Sell
14:01:35	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3078	(4,153,900.00)	Member	Sell
14:01:35	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3078	4,153,900.00	Client	Buy
14:12:04	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.2783	2,069,575.00	Member	Buy
14:28:54	\$ / R 19/03/2012	Foreign Exchange Future	P	7.80	1	1,000	250	250,000	99.0000	(24,750,000.00)	Client	Sell
14:28:54	\$ / R 19/03/2012	Foreign Exchange Future	P	7.80	1	1,000	250	250,000	99.0000	24,750,000.00	Member	Buy
14:37:18	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2722	(82,722.00)	Client	Sell
14:37:18	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2722	82,722.00	Member	Buy
14:39:08	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.2483	206,207.50	Member	Buy
14:39:08	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.2753	(2,068,825.00)	Client	Sell
15:07:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	137	137,000	8.2600	1,131,620.00	Member	Buy
15:07:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	137	137,000	8.2600	(1,131,620.00)	Client	Sell
15:09:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	6,000	6,000,000	8.2811	(49,686,600.00)	Member	Sell
15:09:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	6,000	6,000,000	8.2811	49,686,600.00	Client	Buy
16:35:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2703	124,054.50	Member	Buy
16:35:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2703	(124,054.50)	Client	Sell
16:43:34	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2725	(124,087.50)	Client	Sell
16:43:34	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2725	124,087.50	Member	Buy
16:45:06	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2725	165,450.00	Member	Buy
16:45:06	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2725	(165,450.00)	Client	Sell
16:58:12	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	125	125,000	8.2855	1,035,687.50	Member	Buy
16:58:12	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2855	(828,550.00)	Client	Sell
16:59:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.2855	(207,137.50)	Client	Sell
Total Futures					28		9,770	9,769,500		80,870,836.25		
Total Options					1		250	250,000		24,750,000.00		
Total for \$ / R Foreign Exchange Future					29		10,020	10,019,500		105,620,836.25		
8:56:04	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	8.2120	16,424,000.00	Member	Buy
8:56:04	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	8.2120	(16,424,000.00)	Client	Sell
8:56:04	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	8.2120	(16,424,000.00)	Member	Sell
8:56:04	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	8.2120	16,424,000.00	Client	Buy
11:17:27	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.2330	(4,116,500.00)	Member	Sell
11:17:27	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.2330	4,116,500.00	Member	Buy
14:11:53	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.2783	4,139,150.00	Member	Buy
14:11:53	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.2783	(4,139,150.00)	Member	Sell
Total Futures					4		50	5,000,000		41,103,650.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					4		50	5,000,000		41,103,650.00		
9:29:00	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	12.7860	(153,432.00)	Member	Sell
9:29:00	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	12.7860	153,432.00	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
9:57:34	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.9150	(64,575.00)	Member	Sell
9:57:34	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.9150	64,575.00	Client	Buy
11:35:51	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.6700	633,500.00	Member	Buy
11:35:55	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	155	155,000	12.6694	(1,963,757.00)	Client	Sell
11:35:55	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	105	105,000	12.6692	1,330,266.00	Member	Buy
11:40:53	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6880	(126,880.00)	Member	Sell
11:40:53	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6880	126,880.00	Client	Buy
11:47:19	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.6965	317,412.50	Client	Buy
11:47:19	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.6965	(317,412.50)	Member	Sell
12:13:20	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.8000	25,600.00	Member	Buy
12:13:20	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.8000	(25,600.00)	Client	Sell
Total Futures					7		209	209,000		2,651,661.00		
Total Options												
Total for £ / R Foreign Exchange Future					7		209	209,000		2,651,661.00		
9:06:57	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7150	(5,357,500.00)	Member	Sell
9:09:03	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7850	(539,250.00)	Member	Sell
9:09:03	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7220	5,361,000.00	Client	Buy
9:29:42	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7165	(107,165.00)	Member	Sell
9:29:42	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7165	107,165.00	Client	Buy
9:34:53	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7000	(10,700.00)	Client	Sell
9:37:32	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7000	1,070,000.00	Client	Buy
9:37:32	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	99	99,000	10.7000	(1,059,300.00)	Member	Sell
10:01:47	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.6780	42,712.00	Client	Buy
10:01:47	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.6780	(42,712.00)	Member	Sell
11:17:57	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.6500	266,250.00	Client	Buy
11:17:57	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.6500	(266,250.00)	Member	Sell
12:16:34	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7865	21,573.00	Member	Buy
12:16:34	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7865	(21,573.00)	Client	Sell
13:18:33	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6470	2,661,750.00	Member	Buy
13:55:27	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6370	2,659,250.00	Member	Buy
13:55:27	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6370	(2,659,250.00)	Client	Sell
14:51:14	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.6825	(3,204,750.00)	Member	Sell
14:53:00	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.6900	3,207,000.00	Client	Buy
14:53:00	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.6900	(3,207,000.00)	Member	Sell
15:08:27	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.6612	(1,066,120.00)	Member	Sell
15:08:27	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.6612	1,066,120.00	Client	Buy
Total Futures					11		1,591	1,591,000		17,002,195.00		
Total Options												
Total for € / R Foreign Exchange Future					11		1,591	1,591,000		17,002,195.00		
11:29:45	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2350	823,500.00	Client	Buy
11:29:45	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2350	(823,500.00)	Member	Sell

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13:11:00	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	8.2292	(41,146,000.00)	Member	Sell
13:11:00	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	8.2292	41,146,000.00	Client	Buy
Total Futures					2		5,100	5,100,000		41,969,500.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		5,100	5,100,000		41,969,500.00		
Total Futures					51		16,720	21,669,500		183,597,842.25		
Total Options					1		250	250,000		24,750,000.00		
Grand Total for all Instruments					52		16,970	21,919,500		208,347,842.25		