

Currency Futures & Options Matched Trades

Report for 30/12/2011

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
9:01:07	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2860	124,290.00	Member	Buy
9:03:08	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2860	4,143,000.00	Member	Buy
9:12:15	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2777	124,165.50	Member	Buy
9:12:15	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2777	(124,165.50)	Client	Sell
9:16:38	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2475	8,247.50	Member	Buy
9:16:38	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2475	(8,247.50)	Client	Sell
9:17:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.3510	(16,702,000.00)	Client	Sell
9:17:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.3510	16,702,000.00	Member	Buy
9:23:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2160	410,800.00	Member	Buy
9:23:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2790	(4,139,500.00)	Client	Sell
9:25:52	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2430	(164,860.00)	Member	Sell
9:25:52	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2430	164,860.00	Client	Buy
9:35:53	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	7,600	7,600,000	8.1450	61,902,000.00	Member	Buy
9:35:53	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	7,600	7,600,000	8.1450	(61,902,000.00)	Member	Sell
9:35:53	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	7,600	7,600,000	8.1425	(61,883,000.00)	Member	Sell
9:40:36	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2470	(82,470.00)	Member	Sell
9:40:36	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2470	82,470.00	Client	Buy
9:40:53	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2460	(41,230.00)	Member	Sell
9:40:53	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2460	41,230.00	Client	Buy
9:42:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	7	7,000	8.3405	(58,383.50)	Client	Sell
9:42:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	7	7,000	8.3405	58,383.50	Member	Buy
9:46:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2400	164,800.00	Client	Buy
9:46:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2400	(164,800.00)	Member	Sell
9:46:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	8.2400	4,944,000.00	Member	Buy
9:46:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	8.2400	(4,944,000.00)	Member	Sell
9:50:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2430	(164,860.00)	Member	Sell
9:50:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2430	164,860.00	Client	Buy
9:53:35	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	7,600	7,600,000	8.1425	61,883,000.00	Member	Buy
10:02:18	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2345	(41,172.50)	Member	Sell
10:02:18	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2345	41,172.50	Client	Buy
10:02:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2281	164,562.00	Client	Buy
10:02:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2281	(164,562.00)	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
10:05:51	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2305	(82,305.00)	Member	Sell
10:05:51	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2305	82,305.00	Client	Buy
10:19:01	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.3300	16,660,000.00	Member	Buy
10:19:01	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.3300	(16,660,000.00)	Client	Sell
10:26:34	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.2340	(2,470,200.00)	Member	Sell
10:26:34	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.2340	2,470,200.00	Client	Buy
10:30:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2278	(4,113,900.00)	Member	Sell
10:30:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2278	4,113,900.00	Client	Buy
10:35:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2442	(16,488.40)	Member	Sell
10:35:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2442	16,488.40	Client	Buy
10:43:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2362	8,236.20	Client	Buy
10:43:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2362	(8,236.20)	Member	Sell
11:17:04	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2301	8,230.10	Client	Buy
11:17:04	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2301	(8,230.10)	Client	Sell
11:17:04	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2300	(16,460.00)	Client	Sell
11:17:04	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2300	16,460.00	Client	Buy
11:20:53	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.2300	24,690.00	Client	Buy
11:20:53	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.2300	(24,690.00)	Member	Sell
11:20:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.2300	329,200.00	Client	Buy
11:20:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.2300	(329,200.00)	Member	Sell
11:25:31	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2230	8,223.00	Client	Buy
11:25:31	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2230	(8,223.00)	Member	Sell
11:25:35	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2220	(41,110.00)	Member	Sell
11:25:35	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2220	41,110.00	Client	Buy
11:25:40	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2201	164,402.00	Client	Buy
11:25:40	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2201	(164,402.00)	Member	Sell
11:25:44	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	14	14,000	8.2189	(115,064.60)	Member	Sell
11:25:44	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	14	14,000	8.2189	115,064.60	Client	Buy
11:25:58	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2207	(82,207.00)	Member	Sell
11:26:42	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2207	(41,103.50)	Member	Sell
11:26:42	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2207	41,103.50	Client	Buy
11:26:59	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2289	(82,289.00)	Member	Sell
11:26:59	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2289	82,289.00	Client	Buy
11:30:20	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2207	(41,103.50)	Member	Sell
11:30:20	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2207	41,103.50	Client	Buy
11:37:42	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2180	41,090.00	Client	Buy
11:37:42	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2180	(41,090.00)	Member	Sell
11:39:27	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.2114	492,684.00	Member	Buy
11:39:27	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.2114	(492,684.00)	Client	Sell
11:43:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2152	(82,152.00)	Member	Sell
11:43:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2152	82,152.00	Client	Buy
11:47:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3150	(415,750.00)	Member	Sell
11:47:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3150	415,750.00	Client	Buy
11:47:25	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2100	8,210.00	Client	Buy
11:47:25	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2100	(8,210.00)	Member	Sell
11:47:41	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.1955	8,195.50	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
11:47:41	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.1955	(8,195.50)	Client	Sell
11:47:41	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	99	99,000	8.1950	(811,305.00)	Client	Sell
11:48:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3122	415,610.00	Member	Buy
11:48:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3122	(415,610.00)	Member	Sell
11:49:34	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.1951	819,510.00	Client	Buy
11:49:34	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2096	(8,209.60)	Member	Sell
11:58:35	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2016	(4,100,800.00)	Member	Sell
11:58:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2016	(8,201.60)	Member	Sell
11:58:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2016	8,201.60	Client	Buy
11:59:21	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	99	99,000	8.2016	(811,958.40)	Member	Sell
11:59:21	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2016	820,160.00	Client	Buy
11:59:21	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2017	(8,201.70)	Member	Sell
11:59:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2037	8,203.70	Member	Buy
11:59:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2037	(8,203.70)	Member	Sell
12:01:41	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3016	(415,080.00)	Member	Sell
12:01:41	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2116	4,105,800.00	Client	Buy
Total Futures					47		22,284	22,283,500		182 549 263.95		
Total Options												
Total for \$ / R Foreign Exchange Future					47		22,284	22,283,500		182,549,263.95		
9:28:33	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	70	70,000	12.7000	889,000.00	Client	Buy
9:28:33	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	70	70,000	12.7000	(889,000.00)	Member	Sell
9:42:17	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.7060	635,300.00	Member	Buy
9:42:17	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.7060	(635,300.00)	Member	Sell
11:37:27	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	44	44,000	12.6630	557,172.00	Member	Buy
11:37:27	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	44	44,000	12.6630	(557,172.00)	Client	Sell
Total Futures					3		164	164,000		2 081 472.00		
Total Options												
Total for £ / R Foreign Exchange Future					3		164	164,000		2,081,472.00		
9:40:18	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.8180	(64,908.00)	Client	Sell
9:40:18	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.8180	64,908.00	Member	Buy
11:40:39	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.6350	(1,063,500.00)	Member	Sell
11:40:39	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.6350	1,063,500.00	Client	Buy
Total Futures					2		106	106,000		1 128 408.00		
Total Options												
Total for € / R Foreign Exchange Future					2		106	106,000		1,128,408.00		
11:37:27	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	380	380,000	8.3050	(3,155,900.00)	Member	Sell
11:37:27	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	380	380,000	8.3050	3,155,900.00	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					1		380	380,000		3 155 900.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		380	380,000		3,155,900.00		

Total Futures					53		22,934	22,933,500		188 915 043.95		
Total Options												
Grand Total for all Instruments					53		22,934	22,933,500		188,915,043.95		