

Currency Futures & Options Matched Trades

Report for 27/03/2012

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
8:04:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7080	(770,800.00)	Member	Sell
8:04:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7080	770,800.00	Client	Buy
8:35:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7955	(1,559,100.00)	Member	Sell
8:35:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7955	1,559,100.00	Client	Buy
8:51:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7190	385,950.00	Member	Buy
8:51:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7190	(385,950.00)	Client	Sell
9:02:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	54	54,000	7.6972	(415,648.80)	Member	Sell
9:02:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	54	54,000	7.6972	415,648.80	Client	Buy
9:10:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	126	126,000	7.6885	(968,751.00)	Member	Sell
9:10:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	126	126,000	7.6885	968,751.00	Client	Buy
9:11:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6870	(384,350.00)	Member	Sell
9:24:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6870	(768,700.00)	Member	Sell
9:25:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6860	(38,430.00)	Member	Sell
9:25:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6860	38,430.00	Client	Buy
9:30:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6800	(384,000.00)	Client	Sell
9:37:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6844	(768,440.00)	Member	Sell
9:37:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6844	768,440.00	Client	Buy
9:49:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6853	153,706.00	Client	Buy
9:49:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6853	(153,706.00)	Member	Sell
9:54:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.6804	(1,152,060.00)	Member	Sell
9:54:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	180	180,000	7.6832	1,382,976.00	Client	Buy
9:54:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	18	18,000	7.6800	138,240.00	Client	Buy
9:54:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	18	18,000	7.6800	(138,240.00)	Client	Sell
9:55:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	82	82,000	7.6800	629,760.00	Client	Buy
9:55:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	82	82,000	7.6800	(629,760.00)	Member	Sell
10:01:23	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7750	116,625.00	Client	Buy
10:01:23	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7750	(116,625.00)	Member	Sell
10:07:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6672	3,833,600.00	Member	Buy
10:08:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5672	378,360.00	Member	Buy
10:08:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6572	(3,828,600.00)	Client	Sell
10:30:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.6690	(69,021.00)	Client	Sell
10:30:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.6690	69,021.00	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
10:39:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6631	153,262.00	Member	Buy
10:39:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6631	(153,262.00)	Client	Sell
10:48:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6657	30,662.80	Client	Buy
10:48:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.6657	(30,662.80)	Member	Sell
10:49:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6620	383,100.00	Client	Buy
10:49:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6620	(383,100.00)	Member	Sell
10:54:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	880	880,000	7.6583	(6,739,304.00)	Client	Sell
10:54:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.6583	7,658,300.00	Member	Buy
10:57:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.6583	(918,996.00)	Client	Sell
10:58:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.6570	114,855.00	Client	Buy
10:58:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.6570	(114,855.00)	Member	Sell
11:01:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6560	7,656.00	Client	Buy
11:01:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6560	(7,656.00)	Member	Sell
11:01:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.6550	459,300.00	Client	Buy
11:01:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.6550	(459,300.00)	Member	Sell
11:01:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6530	3,826,500.00	Member	Buy
11:01:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6530	(3,826,500.00)	Member	Sell
11:04:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6510	76,510.00	Client	Buy
11:04:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6510	(76,510.00)	Member	Sell
11:07:53	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6538	(765,380.00)	Member	Sell
11:08:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6501	765,010.00	Member	Buy
11:08:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6501	(765,010.00)	Member	Sell
11:08:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6501	765,010.00	Member	Buy
11:08:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6501	(765,010.00)	Member	Sell
11:10:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6440	76,440.00	Client	Buy
11:10:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6400	7,640.00	Client	Buy
11:10:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.6400	458,400.00	Client	Buy
11:10:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.6400	221,560.00	Member	Buy
11:19:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6475	38,237.50	Member	Buy
11:19:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6475	(38,237.50)	Client	Sell
11:24:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6454	382,270.00	Member	Buy
11:25:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6489	1,912,225.00	Member	Buy
11:26:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	375	375,000	7.6505	2,868,937.50	Member	Buy
11:26:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	675	675,000	7.6495	(5,163,412.50)	Client	Sell
11:39:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6564	(765,640.00)	Member	Sell
11:39:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6564	765,640.00	Member	Buy
11:44:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6535	(153,070.00)	Client	Sell
11:44:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6535	153,070.00	Client	Buy
11:49:08	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6500	38,250.00	Client	Buy
11:49:08	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6500	(38,250.00)	Member	Sell
12:02:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6535	(7,653.50)	Client	Sell
12:02:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6535	7,653.50	Member	Buy
12:06:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6580	45,948.00	Client	Buy
12:06:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6580	(45,948.00)	Member	Sell
12:40:40	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6500	(153,000.00)	Member	Sell
12:40:40	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6500	153,000.00	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
12:41:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6490	764,900.00	Client	Buy
12:41:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6490	(764,900.00)	Member	Sell
13:27:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6530	(76,530.00)	Member	Sell
13:27:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6530	76,530.00	Client	Buy
13:27:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6542	(38,271.00)	Member	Sell
13:27:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6542	38,271.00	Client	Buy
13:54:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.6629	91,954.80	Member	Buy
13:54:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.6629	(91,954.80)	Client	Sell
14:44:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6739	383,695.00	Client	Buy
14:44:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6739	(383,695.00)	Member	Sell
15:01:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6709	(38,354.50)	Member	Sell
15:01:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6709	38,354.50	Client	Buy
15:16:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.6675	613,400.00	Client	Buy
15:16:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.6675	(613,400.00)	Member	Sell
16:18:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6811	(7,681.10)	Member	Sell
16:18:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6811	7,681.10	Client	Buy
16:18:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6811	(7,681.10)	Member	Sell
16:18:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6811	7,681.10	Client	Buy
16:20:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6829	(7,682.90)	Member	Sell
16:20:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.6829	7,682.90	Client	Buy
16:45:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.6810	5,760,750.00	Member	Buy
16:46:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6811	1,920,275.00	Member	Buy
16:52:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.6760	(5,757,000.00)	Client	Sell
16:52:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.6740	(1,918,500.00)	Client	Sell
16:52:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6900	(38,450.00)	Client	Sell
16:52:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.6900	38,450.00	Member	Buy
16:54:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	170	170,000	7.6832	1,306,144.00	Client	Buy
16:59:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6871	3,843,550.00	Member	Buy
16:59:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6871	(3,843,550.00)	Member	Sell
16:59:38	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7893	3,894,650.00	Member	Buy
16:59:38	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7893	(3,894,650.00)	Member	Sell
16:59:38	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8917	3,945,850.00	Member	Buy
16:59:38	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8917	(3,945,850.00)	Member	Sell
Total Futures					56		7,216	7,216,000		55,524,877.00		
Total Options												
Total for \$ / R Foreign Exchange Future					56		7,216	7,216,000		55,524,877.00		
16:59:39	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	7.6815	(3,840,750.00)	Member	Sell
16:59:39	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	7.6815	3,840,750.00	Member	Buy
Total Futures					1		5	500,000		3,840,750.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					1		5	500,000		3,840,750.00		

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
9:16:10	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2425	1,224,250.00	Member	Buy
9:16:10	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2425	(1,224,250.00)	Client	Sell
9:41:55	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.3844	1,238,440.00	Member	Buy
9:41:55	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.3844	(1,238,440.00)	Client	Sell
9:41:55	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	12.3443	3,703,290.00	Member	Buy
9:41:55	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	12.3443	(3,703,290.00)	Client	Sell
13:13:43	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	650	650,000	12.2113	(7,937,345.00)	Member	Sell
13:13:43	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	80	80,000	12.2113	976,904.00	Client	Buy
13:17:25	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	570	570,000	12.2113	6,960,441.00	Client	Buy
14:13:28	£ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	7	7,000	12.3806	(86,664.20)	Client	Sell
14:13:28	£ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	7	7,000	12.3806	86,664.20	Member	Buy
16:59:38	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.2615	3,065,375.00	Member	Buy
16:59:38	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.2615	(3,065,375.00)	Member	Sell
17:19:22	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,045	2,045,000	12.2451	25,041,229.50	Member	Buy
17:19:22	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,045	2,045,000	12.2451	(25,041,229.50)	Client	Sell
Total Futures					8		3,452	3,452,000		42,296,593.70		
Total Options												
Total for £ / R Foreign Exchange Future					8		3,452	3,452,000		42,296,593.70		
10:59:23	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2210	(102,210.00)	Client	Sell
10:59:23	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2210	102,210.00	Member	Buy
11:01:44	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.2200	5,110,000.00	Member	Buy
11:01:44	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.2200	(5,110,000.00)	Member	Sell
16:59:38	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.3870	5,193,500.00	Member	Buy
16:59:39	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.3870	(5,193,500.00)	Member	Sell
Total Futures					3		1,010	1,010,000		10,405,710.00		
Total Options												
Total for € / R Foreign Exchange Future					3		1,010	1,010,000		10,405,710.00		
17:21:16	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.4915	6,368,625.00	Member	Buy
17:21:16	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.4915	(6,368,625.00)	Client	Sell
Total Futures					1		750	750,000		6,368,625.00		
Total Options												
Total for CHF / R Foreign Exchange Future					1		750	750,000		6,368,625.00		
Total Futures					68		12,433	12,928,000		118,436,555.70		
Total Options												
Grand Total for all Instruments					68		12,433	12,928,000		118,436,555.70		