

Currency Futures & Options Matched Trades

Report for 03/05/2012

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
9:13:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7615	7,761.50	Member	Buy
9:13:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7615	(7,761.50)	Client	Sell
9:50:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7691	(23,307.30)	Member	Sell
9:50:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7691	23,307.30	Client	Buy
9:57:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7700	(23,310.00)	Member	Sell
9:57:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7700	23,310.00	Client	Buy
10:06:53	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7720	(7,772.00)	Member	Sell
10:06:53	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7720	7,772.00	Client	Buy
10:32:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.7820	933,840.00	Member	Buy
10:34:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	145	145,000	7.7872	1,129,144.00	Member	Buy
10:34:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	265	265,000	7.7848	(2,062,972.00)	Client	Sell
10:52:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.7895	467,370.00	Member	Buy
10:52:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.7895	(467,370.00)	Client	Sell
10:59:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	72	72,000	7.7903	560,901.60	Member	Buy
10:59:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	72	72,000	7.7903	(560,901.60)	Client	Sell
11:01:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	24	24,000	7.7901	186,962.40	Member	Buy
11:01:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	24	24,000	7.7901	(186,962.40)	Client	Sell
11:37:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7925	(155,850.00)	Member	Sell
11:37:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7925	155,850.00	Client	Buy
11:48:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7755	777,550.00	Member	Buy
11:48:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7755	(777,550.00)	Client	Sell
11:49:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	21	21,000	7.7758	163,291.80	Member	Buy
11:49:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	21	21,000	7.7758	(163,291.80)	Client	Sell
11:52:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	121	121,000	7.7781	941,150.10	Member	Buy
11:52:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	121	121,000	7.7781	(941,150.10)	Client	Sell
11:58:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	73	73,000	7.7755	567,611.50	Member	Buy
11:58:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	73	73,000	7.7755	(567,611.50)	Client	Sell
12:27:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7800	778,000.00	Client	Buy
12:39:07	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	215	215,000	7.7800	(1,672,700.00)	Client	Sell
12:39:07	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	215	215,000	7.7800	1,672,700.00	Client	Buy
12:43:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	215	215,000	7.7842	1,673,603.00	Member	Buy
12:43:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	315	315,000	7.7828	(2,451,582.00)	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
13:59:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	16	16,000	7.7874	(124,598.40)	Member	Sell
13:59:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	16	16,000	7.7874	124,598.40	Client	Buy
14:06:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,800	1,800,000	7.7892	14,020,560.00	Member	Buy
14:06:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,800	1,800,000	7.7892	(14,020,560.00)	Client	Sell
14:06:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	201	201,000	7.7892	1,565,629.20	Member	Buy
14:06:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	201	201,000	7.7892	(1,565,629.20)	Client	Sell
14:25:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	16	16,000	7.7782	124,451.20	Member	Buy
14:25:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	16	16,000	7.7782	(124,451.20)	Client	Sell
14:37:11	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8800	15,760.00	Client	Buy
14:37:11	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8800	(15,760.00)	Member	Sell
14:42:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7720	233,160.00	Client	Buy
14:42:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7720	(233,160.00)	Member	Sell
14:42:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7700	194,250.00	Client	Buy
14:42:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7700	(194,250.00)	Member	Sell
14:42:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.7700	93,240.00	Client	Buy
14:42:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.7700	(93,240.00)	Member	Sell
14:44:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7623	7,762.30	Client	Buy
14:44:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7623	(7,762.30)	Member	Sell
14:45:01	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7610	23,283.00	Client	Buy
14:45:01	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7610	(23,283.00)	Member	Sell
14:45:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7610	23,283.00	Client	Buy
14:45:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7610	(23,283.00)	Member	Sell
14:45:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8641	78,641.00	Client	Buy
14:45:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8641	(78,641.00)	Member	Sell
14:45:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	94	94,000	7.7610	729,534.00	Client	Buy
14:45:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	94	94,000	7.7610	(729,534.00)	Member	Sell
14:45:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7600	15,520.00	Client	Buy
14:45:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7600	(15,520.00)	Member	Sell
14:45:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.7600	62,080.00	Client	Buy
14:45:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.7600	(62,080.00)	Member	Sell
14:45:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.7507	62,005.60	Client	Buy
14:45:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.7507	(62,005.60)	Member	Sell
14:45:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7505	7,750.50	Client	Buy
14:45:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7505	(7,750.50)	Member	Sell
14:45:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7500	116,250.00	Client	Buy
14:45:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7500	(116,250.00)	Member	Sell
14:45:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7500	7,750.00	Client	Buy
14:45:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7500	(7,750.00)	Member	Sell
14:45:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7500	116,250.00	Client	Buy
14:45:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7500	(116,250.00)	Member	Sell
14:48:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	320	320,000	7.7660	(2,485,120.00)	Member	Sell
14:48:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	320	320,000	7.7660	2,485,120.00	Client	Buy
14:53:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7555	(3,877,750.00)	Member	Sell
15:09:19	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8550	(3,927,500.00)	Member	Sell
15:10:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8405	(392,025.00)	Member	Sell
15:23:04	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	675	675,000	7.8600	(5,305,500.00)	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
15:25:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7700	(23,310.00)	Client	Sell
15:25:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7700	23,310.00	Member	Buy
15:45:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7708	(777,080.00)	Member	Sell
16:06:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7821	38,910.50	Client	Buy
16:06:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7821	(38,910.50)	Member	Sell
16:10:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7839	(778,390.00)	Member	Sell
16:10:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7839	778,390.00	Client	Buy
16:13:50	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7873	(3,893,650.00)	Member	Sell
16:16:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8523	(392,615.00)	Member	Sell
16:34:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7815	(7,781,500.00)	Member	Sell
16:34:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	880	880,000	7.7815	6,847,720.00	Client	Buy
16:35:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.7815	933,780.00	Client	Buy
16:51:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7800	(38,900.00)	Client	Sell
16:51:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7800	38,900.00	Member	Buy
16:57:13	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.8550	(1,374,625.00)	Member	Sell
16:58:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	210	210,000	7.7756	1,632,876.00	Client	Buy
16:58:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	110	110,000	7.7800	(855,800.00)	Member	Sell
17:06:16	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.1275	(406,375.00)	Member	Sell
17:06:16	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,350	1,350,000	7.8675	10,621,125.00	Client	Buy
Total Futures					49		7,125	7,125,000		55,566,457.90		
Total Options												
Total for \$ / R Foreign Exchange Future					49		7,125	7,125,000		55,566,457.90		
10:24:27	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	7.7830	(3,891,500.00)	Member	Sell
10:24:27	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	7.7830	3,891,500.00	Member	Buy
Total Futures					1		5	500,000		3,891,500.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					1		5	500,000		3,891,500.00		
9:06:52	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.5909	(1,259,090.00)	Member	Sell
9:06:52	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.5909	1,259,090.00	Member	Buy
9:50:33	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.5547	25,109.40	Member	Buy
9:50:33	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.5547	(25,109.40)	Client	Sell
11:28:07	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.5931	251,862.00	Member	Buy
11:28:07	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.5931	(251,862.00)	Client	Sell
12:38:11	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5846	125,846.00	Member	Buy
12:38:11	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5846	(125,846.00)	Client	Sell
13:59:27	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5838	125,838.00	Member	Buy
13:59:27	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5838	(125,838.00)	Client	Sell
14:25:47	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5894	(125,894.00)	Member	Sell
14:25:47	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5894	125,894.00	Client	Buy
16:54:59	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.5894	(37,768.20)	Client	Sell
16:54:59	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.5894	37,768.20	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
17:12:38	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3,445	3,445,000	12.5780	(43,331,210.00)	Member	Sell
17:12:38	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3,445	3,445,000	12.5780	43,331,210.00	Client	Buy
Total Futures					8		3,600	3,600,000		45,282,617.60		
Total Options												
Total for £ / R Foreign Exchange Future					8		3,600	3,600,000		45,282,617.60		
9:16:14	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.2100	3,063,000.00	Member	Buy
9:16:14	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.2100	(3,063,000.00)	Client	Sell
12:17:10	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.2200	1,022,000.00	Client	Buy
12:17:10	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.2200	(1,022,000.00)	Member	Sell
12:18:53	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.3620	259,050.00	Client	Buy
12:18:53	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.3620	(259,050.00)	Member	Sell
12:38:43	€ / R 18/06/2012	Foreign Exchange Future	C	10.30	1	1,000	235	235,000	110.6400	26,000,400.00	Member	Buy
12:38:43	€ / R 18/06/2012	Foreign Exchange Future	C	10.30	1	1,000	235	235,000	110.6400	(26,000,400.00)	Client	Sell
15:08:13	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.3426	5,171,300.00	Member	Buy
15:23:04	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.3445	5,172,250.00	Member	Buy
15:23:04	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.3435	(10,343,500.00)	Client	Sell
Total Futures					5		1,425	1,425,000		14,687,575.00		
Total Options												
Total for € / R Foreign Exchange Future					6		1,660	1,660,000		40,687,975.00		
14:42:48	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.9645	39,822.50	Client	Buy
14:42:48	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.9645	(39,822.50)	Member	Sell
14:45:56	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.9410	39,705.00	Client	Buy
14:45:56	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.9410	(39,705.00)	Member	Sell
16:54:32	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9759	199,397.50	Client	Buy
16:54:32	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9759	(199,397.50)	Member	Sell
Total Futures					3		35	35,000		278,925.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		35	35,000		278,925.00		
17:12:38	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	230	230,000	8.6033	(1,978,759.00)	Member	Sell
17:12:38	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	230	230,000	8.6033	1,978,759.00	Client	Buy
Total Futures					1		230	230,000		1,978,759.00		
Total Options												
Total for CHF / R Foreign Exchange Future					1		230	230,000		1,978,759.00		

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
Total Futures					66		12,420	12,915,000		121,685,834.50		
Total Options					1		235	235,000		26,000,400.00		
Grand Total for all Instruments					67		12,655	13,150,000		147,686,234.50		