

Currency Futures & Options Matched Trades

Report for 29/05/2012

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
8:41:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3510	(835,100.00)	Member	Sell
8:41:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3510	835,100.00	Client	Buy
9:03:07	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3100	(831,000.00)	Client	Sell
9:03:07	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3100	831,000.00	Member	Buy
9:07:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3350	208,375.00	Member	Buy
9:07:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3350	(208,375.00)	Client	Sell
9:08:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3405	208,512.50	Member	Buy
9:08:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3405	(208,512.50)	Client	Sell
9:14:08	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3450	(208,625.00)	Client	Sell
9:14:08	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3450	208,625.00	Member	Buy
9:34:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3323	(4,166,150.00)	Member	Sell
9:35:52	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.4355	84,355.00	Member	Buy
9:35:52	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.4355	(84,355.00)	Client	Sell
9:53:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3295	(832,950.00)	Member	Sell
9:53:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3318	1,666,360.00	Client	Buy
10:07:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.3350	(33,340.00)	Client	Sell
10:07:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.3350	33,340.00	Member	Buy
10:31:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	115	115,000	8.3463	(959,824.50)	Member	Sell
10:31:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	115	115,000	8.3463	959,824.50	Client	Buy
10:43:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	115	115,000	8.3503	(960,284.50)	Member	Sell
10:43:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	115	115,000	8.3503	960,284.50	Client	Buy
10:45:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3498	(41,749.00)	Member	Sell
10:45:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3498	41,749.00	Client	Buy
10:53:41	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	8.4560	(5,073,600.00)	Member	Sell
10:53:41	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	8.4560	5,073,600.00	Client	Buy
11:02:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3500	(41,750.00)	Member	Sell
11:02:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3500	41,750.00	Client	Buy
11:37:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.4800	16,960.00	Client	Buy
11:37:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.4800	(16,960.00)	Member	Sell
11:45:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	41	41,000	8.3700	(343,170.00)	Client	Sell
11:45:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	41	41,000	8.3700	343,170.00	Member	Buy
11:56:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3745	4,187,250.00	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
11:58:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3045	415,225.00	Member	Buy
11:58:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3675	(4,183,750.00)	Client	Sell
11:58:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3740	(209,350.00)	Client	Sell
11:58:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3740	209,350.00	Member	Buy
12:02:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3785	(837,850.00)	Member	Sell
12:02:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3785	837,850.00	Client	Buy
12:04:39	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	650	650,000	8.4850	5,515,250.00	Member	Buy
12:09:02	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	65	65,000	8.4350	548,275.00	Member	Buy
12:09:02	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	650	650,000	8.4800	(5,512,000.00)	Client	Sell
12:09:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3713	2,092,825.00	Member	Buy
12:09:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3713	(2,092,825.00)	Client	Sell
12:27:55	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	650	650,000	8.4750	5,508,750.00	Member	Buy
12:31:33	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	65	65,000	8.4250	547,625.00	Member	Buy
12:31:33	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	650	650,000	8.4700	(5,505,500.00)	Client	Sell
12:59:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.3568	(334,272.00)	Member	Sell
12:59:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.3568	334,272.00	Client	Buy
13:01:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3564	(208,910.00)	Member	Sell
13:01:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3564	208,910.00	Client	Buy
13:03:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3583	(208,957.50)	Member	Sell
13:03:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3583	208,957.50	Client	Buy
13:55:23	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.4720	16,944.00	Client	Buy
13:55:23	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.4720	(16,944.00)	Member	Sell
14:57:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3577	(2,089,425.00)	Member	Sell
14:57:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3577	2,089,425.00	Client	Buy
15:08:47	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4560	422,800.00	Member	Buy
15:08:47	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4560	(422,800.00)	Client	Sell
15:32:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	69	69,000	8.5686	(591,233.40)	Member	Sell
15:32:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	69	69,000	8.5686	591,233.40	Client	Buy
15:32:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3485	(41,742.50)	Member	Sell
15:32:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3485	41,742.50	Client	Buy
15:59:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.3585	(6,268,875.00)	Member	Sell
15:59:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.3585	6,268,875.00	Member	Buy
16:01:50	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.3550	1,253,250.00	Member	Buy
16:01:50	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.3550	(1,253,250.00)	Member	Sell
16:16:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	285	285,000	8.3410	(2,377,185.00)	Member	Sell
16:16:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	285	285,000	8.3410	2,377,185.00	Client	Buy
16:17:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3410	(8,341.00)	Member	Sell
16:17:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3410	8,341.00	Client	Buy
16:20:16	\$ / R 18/06/2012	Foreign Exchange Future	C	10.30	1	1,000	100	100,000	227.7600	22,776,000.00	Member	Buy
16:20:16	\$ / R 18/06/2012	Foreign Exchange Future	C	10.30	1	1,000	100	100,000	227.7600	(22,776,000.00)	Client	Sell
16:25:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	125	125,000	8.3395	(1,042,437.50)	Member	Sell
16:25:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	125	125,000	8.3395	1,042,437.50	Member	Buy
16:28:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3350	(4,167,500.00)	Member	Sell
16:36:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.3253	(99,903.60)	Member	Sell
16:36:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3250	832,500.00	Client	Buy
16:36:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3250	(832,500.00)	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
16:38:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.3353	(100,023.60)	Member	Sell
16:39:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3220	8,322.00	Client	Buy
16:39:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3220	(8,322.00)	Member	Sell
16:39:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	11	11,000	8.3215	91,536.50	Client	Buy
16:39:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	11	11,000	8.3215	(91,536.50)	Member	Sell
16:39:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3215	83,215.00	Client	Buy
16:39:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3215	(83,215.00)	Member	Sell
16:39:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3215	41,607.50	Client	Buy
16:39:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3215	(41,607.50)	Member	Sell
16:40:10	\$ / R 18/06/2012	Foreign Exchange Future	C	10.30	1	1,000	100	100,000	227.7600	(22,776,000.00)	Member	Sell
16:40:10	\$ / R 18/06/2012	Foreign Exchange Future	C	10.30	1	1,000	100	100,000	227.7600	22,776,000.00	Client	Buy
16:43:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.3253	(99,903.60)	Member	Sell
16:44:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.3353	(100,023.60)	Member	Sell
16:44:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	24	24,000	8.3353	200,047.20	Client	Buy
16:58:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.3318	3,332,720.00	Client	Buy
17:06:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3750	(418,750.00)	Member	Sell
17:06:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3390	4,169,500.00	Client	Buy
Total Futures					46		6,502	6,502,000		54 546 952.70		
Total Options					2		200	200,000		45 552 000.00		
Total for \$ / R Foreign Exchange Future					48		6,702	6,702,000		100,098,952.70		
15:59:22	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.3585	(4,179,250.00)	Member	Sell
15:59:22	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.3585	4,179,250.00	Member	Buy
Total Futures					1		5	500,000		4 179 250.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					1		5	500,000		4,179,250.00		
17:14:24	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,655	1,655,000	13.0271	21,559,850.50	Member	Buy
17:14:24	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,655	1,655,000	13.0271	(21,559,850.50)	Client	Sell
Total Futures					1		1,655	1,655,000		21 559 850.50		
Total Options												
Total for £ / R Foreign Exchange Future					1		1,655	1,655,000		21,559,850.50		
11:36:27	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.4900	(10,490.00)	Client	Sell
11:36:27	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.4900	10,490.00	Member	Buy
12:04:56	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6453	(5,322,650.00)	Member	Sell
12:04:56	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6453	5,322,650.00	Client	Buy
12:27:30	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6353	(5,317,650.00)	Member	Sell
12:27:30	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6353	5,317,650.00	Client	Buy
14:58:30	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	865	865,000	10.7600	9,307,400.00	Member	Buy
14:59:18	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	55	55,000	10.7600	591,800.00	Member	Buy
16:40:10	€ / R 18/06/2012	Foreign Exchange Future	C	10.30	1	1,000	100	100,000	227.7600	22,776,000.00	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
16:40:10	€ / R 18/06/2012	Foreign Exchange Future	C	10.30	1	1,000	100	100,000	227.7600	(22,776,000.00)	Client	Sell
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	46	46,000	10.7500	494,500.00	Member	Buy
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	46	46,000	10.7500	(494,500.00)	Client	Sell
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	55	55,000	10.7500	591,250.00	Member	Buy
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	55	55,000	10.7500	(591,250.00)	Client	Sell
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	92	92,000	10.7500	989,000.00	Member	Buy
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	92	92,000	10.7500	(989,000.00)	Client	Sell
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	184	184,000	10.7500	1,978,000.00	Member	Buy
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	184	184,000	10.7500	(1,978,000.00)	Client	Sell
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	111	111,000	10.7500	1,193,250.00	Member	Buy
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	111	111,000	10.7500	(1,193,250.00)	Client	Sell
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	92	92,000	10.7500	989,000.00	Member	Buy
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	92	92,000	10.7500	(989,000.00)	Client	Sell
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	161	161,000	10.7500	1,730,750.00	Member	Buy
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	161	161,000	10.7500	(1,730,750.00)	Client	Sell
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	124	124,000	10.7500	1,333,000.00	Member	Buy
17:15:50	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	124	124,000	10.7500	(1,333,000.00)	Client	Sell
17:16:30	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	55	55,000	10.7500	591,250.00	Member	Buy
17:16:30	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	55	55,000	10.7500	(591,250.00)	Client	Sell
Total Futures					13		2,381	2,381,000		25 490 390.00		
Total Options					1		100	100,000		22 776 000.00		
Total for € / R Foreign Exchange Future					14		2,481	2,481,000		48,266,390.00		
15:35:57	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.1945	(40,972.50)	Client	Sell
15:35:57	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.1945	40,972.50	Member	Buy
Total Futures					1		5	5,000		40 972.50		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		5	5,000		40,972.50		
17:14:24	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3,553	3,553,000	8.6773	(30,830,446.90)	Member	Sell
17:14:24	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3,553	3,553,000	8.6773	30,830,446.90	Client	Buy
Total Futures					1		3,553	3,553,000		30 830 446.90		
Total Options												
Total for CHF / R Foreign Exchange Future					1		3,553	3,553,000		30,830,446.90		
Total Futures					63		14,101	14,596,000		136 647 862.60		
Total Options					3		300	300,000		68 328 000.00		
Grand Total for all Instruments					66		14,401	14,896,000		204,975,862.60		