

# Currency Futures & Options Matched Trades

Report for 11/01/2012

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
8:36:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.1969	(819,690.00)	Member	Sell
8:36:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.1969	819,690.00	Client	Buy
9:00:05	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2034	(16,406.80)	Member	Sell
9:00:05	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2034	16,406.80	Client	Buy
9:01:38	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	142	142,000	8.1916	1,163,207.20	Member	Buy
9:01:38	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	142	142,000	8.1916	(1,163,207.20)	Client	Sell
9:02:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	90	90,000	8.1918	737,262.00	Member	Buy
9:02:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	90	90,000	8.1918	(737,262.00)	Client	Sell
9:15:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.1928	327,712.00	Member	Buy
9:15:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.1928	(327,712.00)	Client	Sell
9:15:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.1985	(8,198.50)	Client	Sell
9:15:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.1985	8,198.50	Member	Buy
9:16:21	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.1932	4,096,600.00	Member	Buy
9:17:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.0932	404,660.00	Member	Buy
9:17:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.1832	(4,091,600.00)	Client	Sell
9:18:52	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.1940	2,048,500.00	Member	Buy
9:19:27	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.1840	(2,046,000.00)	Client	Sell
9:19:27	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.0940	202,350.00	Member	Buy
9:21:02	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.1950	(245,850.00)	Client	Sell
9:21:02	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.1950	245,850.00	Client	Buy
9:21:02	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.2000	(98,400.00)	Client	Sell
9:21:02	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.2000	98,400.00	Client	Buy
9:23:59	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.1840	(2,046,000.00)	Client	Sell
9:23:59	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.1840	2,046,000.00	Client	Buy
9:25:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	38	38,000	8.2000	311,600.00	Client	Buy
9:25:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	38	38,000	8.2000	(311,600.00)	Member	Sell
9:30:39	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.1900	81,900.00	Client	Buy
9:30:39	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.1900	(81,900.00)	Member	Sell
10:22:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.2854	(99,424.80)	Member	Sell
10:22:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.2854	99,424.80	Member	Buy
10:22:14	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.1858	98,229.60	Client	Buy
10:22:14	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.1858	(98,229.60)	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
10:22:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.1800	204,500.00	Client	Buy
10:22:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.1800	(204,500.00)	Member	Sell
10:48:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.1850	(122,775.00)	Client	Sell
10:48:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.1850	122,775.00	Member	Buy
10:56:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	8.1814	(4,908,840.00)	Member	Sell
10:56:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	8.1814	4,908,840.00	Member	Buy
11:11:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	131	131,000	8.2988	(1,087,142.80)	Member	Sell
11:11:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	131	131,000	8.2988	1,087,142.80	Client	Buy
11:26:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	131	131,000	8.2906	(1,086,068.60)	Member	Sell
11:26:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	131	131,000	8.2906	1,086,068.60	Client	Buy
11:30:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.1735	2,452,050.00	Member	Buy
11:30:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.1735	(2,452,050.00)	Client	Sell
11:31:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.1806	(32,722.40)	Member	Sell
11:31:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.1806	32,722.40	Client	Buy
12:18:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.1950	(4,097,500.00)	Member	Sell
12:19:01	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2020	(410,100.00)	Member	Sell
12:19:01	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.1957	4,097,850.00	Client	Buy
12:19:16	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.1957	(4,097,850.00)	Client	Sell
12:19:37	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2020	4,101,000.00	Client	Buy
12:19:37	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2020	(4,101,000.00)	Member	Sell
12:22:52	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.2083	(246,249.00)	Member	Sell
12:22:52	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.2083	246,249.00	Client	Buy
12:59:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.1739	81,739.00	Member	Buy
12:59:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.1739	(81,739.00)	Client	Sell
13:29:33	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2200	(82,200.00)	Client	Sell
13:29:33	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2200	82,200.00	Client	Buy
13:30:05	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	85	85,000	8.2353	(700,000.50)	Member	Sell
13:30:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2322	82,322.00	Member	Buy
13:30:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2322	(82,322.00)	Member	Sell
13:31:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	24	24,000	8.2453	(197,887.20)	Member	Sell
13:31:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	24	24,000	8.2453	197,887.20	Client	Buy
13:31:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	61	61,000	8.2453	(502,963.30)	Member	Sell
13:31:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	61	61,000	8.2453	502,963.30	Client	Buy
13:35:50	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.2300	6,172,500.00	Member	Buy
13:39:18	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	27	27,000	8.2260	222,102.00	Member	Buy
13:39:18	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	27	27,000	8.2260	(222,102.00)	Client	Sell
13:42:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.0800	404,000.00	Member	Buy
13:42:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.2200	(6,165,000.00)	Client	Sell
13:45:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2280	(16,456.00)	Client	Sell
13:45:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2280	16,456.00	Member	Buy
13:51:23	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2280	(16,456.00)	Member	Sell
13:51:23	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2280	16,456.00	Member	Buy
13:51:26	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2300	(16,460.00)	Client	Sell
13:51:26	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2300	16,460.00	Member	Buy
14:04:23	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2340	(16,468.00)	Client	Sell
14:04:23	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2340	16,468.00	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
14:04:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2400	(8,240.00)	Client	Sell
14:04:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2400	8,240.00	Client	Buy
14:05:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2450	82,450.00	Member	Buy
14:05:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2425	16,485.00	Member	Buy
14:05:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2425	(16,485.00)	Client	Sell
14:05:41	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2499	(164,998.00)	Client	Sell
14:05:41	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2499	164,998.00	Client	Buy
14:08:25	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.2457	(74,211.30)	Member	Sell
14:08:25	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.2457	74,211.30	Client	Buy
14:09:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2438	82,438.00	Client	Buy
14:09:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2438	(82,438.00)	Member	Sell
14:09:16	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2368	82,368.00	Member	Buy
14:09:16	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2368	(82,368.00)	Client	Sell
14:31:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2256	(41,128.00)	Member	Sell
14:31:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2256	41,128.00	Client	Buy
14:54:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2232	4,111,600.00	Member	Buy
14:55:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2230	(4,111,500.00)	Member	Sell
14:56:58	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2130	410,650.00	Member	Buy
14:58:01	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2232	(411,160.00)	Client	Sell
15:06:24	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.2100	2,052,500.00	Member	Buy
15:07:14	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.1100	202,750.00	Member	Buy
15:07:14	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.2000	(2,050,000.00)	Client	Sell
15:23:04	\$ / R 18/06/2012	Foreign Exchange Future	P	8.50	1	1,000	100	100,000	523.0000	52,300,000.00	Member	Buy
15:23:04	\$ / R 18/06/2012	Foreign Exchange Future	P	8.50	1	1,000	100	100,000	523.0000	(52,300,000.00)	Client	Sell
15:59:15	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2177	821,770.00	Member	Buy
15:59:15	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2177	(821,770.00)	Client	Sell
16:00:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.2320	(16,464,000.00)	Member	Sell
16:00:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.2320	16,464,000.00	Client	Buy
16:19:36	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2111	8,211.10	Client	Buy
16:19:36	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2111	(8,211.10)	Member	Sell
16:41:40	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	106	106,000	8.2231	871,648.60	Member	Buy
16:42:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	331	331,000	8.3315	2,757,726.50	Member	Buy
16:42:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	331	331,000	8.3315	(2,757,726.50)	Client	Sell
16:43:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.2169	24,650.70	Member	Buy
16:43:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	109	109,000	8.2229	(896,296.10)	Client	Sell
16:54:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	229	229,000	8.1826	(1,873,815.40)	Member	Sell
16:54:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	229	229,000	8.1826	1,873,815.40	Client	Buy
16:59:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	57	57,000	8.3416	475,471.20	Member	Buy
16:59:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	57	57,000	8.3416	(475,471.20)	Member	Sell
16:59:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2362	(41,181.00)	Client	Sell
16:59:46	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2362	41,181.00	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
<b>Total Futures</b>					<b>59</b>		<b>8,712</b>	<b>8,711,500</b>		<b>71,572,183.65</b>		
<b>Total Options</b>					<b>1</b>		<b>100</b>	<b>100,000</b>		<b>52,300,000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>60</b>		<b>8,812</b>	<b>8,811,500</b>		<b>123,872,183.65</b>		
14:54:28	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.2324	4,116,200.00	Member	Buy
14:54:28	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.2324	(4,116,200.00)	Member	Sell
<b>Total Futures</b>					<b>1</b>		<b>5</b>	<b>500,000</b>		<b>4,116,200.00</b>		
<b>Total Options</b>												
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>1</b>		<b>5</b>	<b>500,000</b>		<b>4,116,200.00</b>		
9:38:51	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6370	(126,370.00)	Client	Sell
9:38:51	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6370	126,370.00	Member	Buy
12:27:11	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6490	126,490.00	Client	Buy
12:27:11	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6490	(126,490.00)	Member	Sell
16:09:17	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.7800	127,800.00	Client	Buy
16:09:17	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.7800	(127,800.00)	Member	Sell
<b>Total Futures</b>					<b>3</b>		<b>30</b>	<b>30,000</b>		<b>380,660.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>3</b>		<b>30</b>	<b>30,000</b>		<b>380,660.00</b>		
13:36:14	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4620	(5,231,000.00)	Member	Sell
13:36:14	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4620	5,231,000.00	Client	Buy
15:01:14	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	45	45,000	10.5860	476,370.00	Member	Buy
15:01:14	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	45	45,000	10.5860	(476,370.00)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>545</b>	<b>545,000</b>		<b>5,707,370.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>2</b>		<b>545</b>	<b>545,000</b>		<b>5,707,370.00</b>		
9:39:11	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.3730	125,595.00	Client	Buy
9:39:11	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.3730	(125,595.00)	Member	Sell
<b>Total Futures</b>					<b>1</b>		<b>15</b>	<b>15,000</b>		<b>125,595.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>15</b>	<b>15,000</b>		<b>125,595.00</b>		
<b>Total Futures</b>					<b>66</b>		<b>9,307</b>	<b>9,801,500</b>		<b>81,902,008.65</b>		
<b>Total Options</b>					<b>1</b>		<b>100</b>	<b>100,000</b>		<b>52,300,000.00</b>		
<b>Grand Total for all Instruments</b>					<b>67</b>		<b>9,407</b>	<b>9,901,500</b>		<b>134,202,008.65</b>		