

Currency Futures & Options Matched Trades

Report for 17/02/2012

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
8:05:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8167	781,670.00	Member	Buy
8:05:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8167	(781,670.00)	Client	Sell
8:09:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.7975	631,597.50	Member	Buy
8:09:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.7975	(631,597.50)	Client	Sell
8:12:56	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.7975	(631,597.50)	Member	Sell
8:12:56	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.7975	631,597.50	Client	Buy
8:13:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.7975	631,597.50	Member	Buy
8:13:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.7975	(631,597.50)	Client	Sell
8:13:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.8295	(634,189.50)	Member	Sell
8:13:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.8295	634,189.50	Client	Buy
8:13:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8960	789,600.00	Member	Buy
8:13:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8960	(789,600.00)	Client	Sell
8:24:04	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.7975	631,597.50	Client	Buy
8:24:04	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.7975	(631,597.50)	Client	Sell
9:00:52	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3,851	3,851,000	7.7900	29,999,290.00	Member	Buy
9:00:52	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3,851	3,851,000	7.7900	(29,999,290.00)	Client	Sell
9:02:09	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7900	(155,800.00)	Client	Sell
9:02:09	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7900	155,800.00	Member	Buy
9:08:47	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8153	1,953,825.00	Member	Buy
9:10:53	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.9163	(15,832.60)	Client	Sell
9:11:13	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7453	193,632.50	Member	Buy
9:11:13	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8083	(1,952,075.00)	Client	Sell
9:22:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	23	23,000	7.8153	179,751.90	Client	Buy
9:23:56	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8035	78,035.00	Member	Buy
9:23:56	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8035	(78,035.00)	Client	Sell
9:30:41	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8034	1,950,850.00	Member	Buy
9:31:59	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7334	193,335.00	Member	Buy
9:31:59	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7964	(1,949,100.00)	Client	Sell
9:39:33	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8010	156,020.00	Member	Buy
9:39:33	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8010	(156,020.00)	Client	Sell
9:50:38	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.7999	631,791.90	Member	Buy
9:50:38	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	81	81,000	7.7999	(631,791.90)	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
10:08:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8900	78,900.00	Client	Buy
10:08:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8900	(78,900.00)	Member	Sell
10:10:06	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7900	(779,000.00)	Client	Sell
10:34:15	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8055	(156,110.00)	Client	Sell
10:43:50	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8000	(117,000.00)	Client	Sell
10:43:50	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8000	117,000.00	Client	Buy
10:43:50	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.9030	(118,545.00)	Client	Sell
10:43:50	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	121	121,000	7.8877	954,411.70	Member	Buy
10:43:50	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	85	85,000	7.8000	(663,000.00)	Client	Sell
10:44:50	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8001	15,600.20	Member	Buy
10:44:50	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8001	(15,600.20)	Client	Sell
10:56:37	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.8015	(109,221.00)	Client	Sell
11:08:11	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7970	38,985.00	Client	Buy
11:15:54	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7890	389,450.00	Client	Buy
11:15:54	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7890	(389,450.00)	Member	Sell
11:19:27	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7876	38,938.00	Member	Buy
11:19:27	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7876	(38,938.00)	Client	Sell
11:36:31	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7889	3,894,450.00	Client	Buy
11:36:31	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	528	528,000	7.7901	(4,113,172.80)	Member	Sell
11:36:31	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.7889	1,363,057.50	Client	Buy
11:36:31	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.7889	(1,363,057.50)	Member	Sell
11:38:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7800	389,000.00	Client	Buy
11:38:57	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7800	(389,000.00)	Member	Sell
11:52:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7730	(388,650.00)	Client	Sell
11:52:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	269	269,000	7.7918	2,095,994.20	Member	Buy
11:52:36	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.7760	(505,440.00)	Client	Sell
11:52:36	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.7760	505,440.00	Client	Buy
11:53:08	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	16	16,000	7.7784	(124,454.40)	Member	Sell
11:53:08	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	16	16,000	7.7784	124,454.40	Client	Buy
11:54:43	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7807	(7,780.70)	Member	Sell
11:54:43	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7807	7,780.70	Client	Buy
12:10:16	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7824	(77,824.00)	Member	Sell
12:10:16	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7824	77,824.00	Client	Buy
12:52:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7800	38,900.00	Client	Buy
12:52:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7800	(38,900.00)	Member	Sell
12:56:37	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7793	(194,482.50)	Member	Sell
12:56:37	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.7793	194,482.50	Client	Buy
13:12:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7856	23,356.80	Client	Buy
13:16:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8849	788,490.00	Member	Buy
13:16:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8849	(788,490.00)	Client	Sell
13:16:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	104	104,000	7.8849	(820,029.60)	Client	Sell
13:48:14	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7928	155,856.00	Member	Buy
13:48:14	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7928	(155,856.00)	Client	Sell
14:09:26	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7834	38,917.00	Member	Buy
14:09:26	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7834	(38,917.00)	Client	Sell
14:13:35	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7790	38,895.00	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
14:20:49	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7720	388,600.00	Client	Buy
14:20:49	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	58	58,000	7.7733	(450,851.40)	Member	Sell
14:25:11	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7686	(15,537.20)	Member	Sell
14:25:11	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7686	15,537.20	Client	Buy
14:33:51	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7690	(7,769,000.00)	Member	Sell
14:33:51	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7690	7,769,000.00	Client	Buy
14:38:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.7724	(505,206.00)	Client	Sell
14:38:03	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.7724	505,206.00	Member	Buy
15:14:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8732	78,732.00	Member	Buy
15:14:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8732	(78,732.00)	Client	Sell
15:28:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7650	776,500.00	Client	Buy
15:28:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7650	(776,500.00)	Member	Sell
15:38:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7707	(77,707.00)	Member	Sell
15:38:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7707	77,707.00	Client	Buy
15:55:12	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7627	(38,813.50)	Member	Sell
15:55:12	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7627	38,813.50	Client	Buy
16:04:02	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7601	155,202.00	Client	Buy
16:04:02	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7601	(155,202.00)	Member	Sell
16:11:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	303	303,000	7.8606	2,381,761.80	Member	Buy
16:11:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	303	303,000	7.8606	(2,381,761.80)	Client	Sell
16:23:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	82	82,000	7.7626	(636,533.20)	Member	Sell
16:23:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	82	82,000	7.7626	636,533.20	Client	Buy
16:32:24	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.7626	(31,050.40)	Client	Sell
16:32:25	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	496	496,000	7.7637	(3,850,795.20)	Member	Sell
16:33:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8600	15,720.00	Client	Buy
16:33:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8600	(15,720.00)	Client	Sell
16:44:42	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7967	(389,835.00)	Member	Sell
16:44:42	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7670	3,883,500.00	Client	Buy
16:46:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8633	15,726.60	Client	Buy
16:46:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8633	(15,726.60)	Client	Sell
16:47:39	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7634	(38,817.00)	Member	Sell
16:47:39	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7634	38,817.00	Client	Buy
16:49:34	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.7670	(93,204.00)	Member	Sell
16:49:34	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.7670	93,204.00	Client	Buy
16:50:24	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	246	246,000	7.7670	(1,910,682.00)	Member	Sell
16:50:24	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	246	246,000	7.7670	1,910,682.00	Client	Buy
16:58:21	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7640	(7,764.00)	Member	Sell
16:58:21	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7640	7,764.00	Client	Buy
16:58:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.8660	(7,866.00)	Client	Sell
16:58:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.8660	7,866.00	Client	Buy
Total Futures					59		9,033	9,033,000		70,390,076.55		
Total Options												
Total for \$ / R Foreign Exchange Future					59		9,033	9,033,000		70,390,076.55		

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
10:01:07	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	7.7945	(3,897,250.00)	Member	Sell
10:01:07	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	7.7945	3,897,250.00	Member	Buy
Total Futures					1		5	500,000		3,897,250.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					1		5	500,000		3,897,250.00		
9:53:15	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.3230	(616,150.00)	Client	Sell
9:53:15	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.3230	616,150.00	Member	Buy
12:01:57	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.3275	1,232,750.00	Member	Buy
12:01:57	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.3275	(1,232,750.00)	Client	Sell
16:21:33	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	4,100	4,100,000	12.3318	50,560,380.00	Member	Buy
16:21:33	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	4,100	4,100,000	12.3318	(50,560,380.00)	Client	Sell
Total Futures					3		4,250	4,250,000		52,409,280.00		
Total Options												
Total for £ / R Foreign Exchange Future					3		4,250	4,250,000		52,409,280.00		
9:05:46	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.3850	1,257,750.00	Member	Buy
15:14:46	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.3766	1,256,490.00	Member	Buy
15:14:46	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.3766	(1,256,490.00)	Client	Sell
15:38:06	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3250	(83,250.00)	Client	Sell
15:38:06	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3250	83,250.00	Member	Buy
Total Futures					3		235	235,000		1,968,615.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		235	235,000		1,968,615.00		
Total Futures					66		13,523	14,018,000		128,665,221.55		
Total Options												
Grand Total for all Instruments					66		13,523	14,018,000		128,665,221.55		