

Currency Futures & Options Matched Trades

Report for 28/05/2012

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
8:22:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	8.4355	(25,306,500.00)	Member	Sell
8:22:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	8.4355	25,306,500.00	Client	Buy
9:00:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.3463	(8,346,300.00)	Member	Sell
9:01:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.3200	3,328,000.00	Client	Buy
9:01:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.3200	(3,328,000.00)	Member	Sell
9:02:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3000	830,000.00	Client	Buy
9:02:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3000	(830,000.00)	Client	Sell
9:06:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4163	(841,630.00)	Member	Sell
9:06:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.3533	8,353,300.00	Client	Buy
9:26:47	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3250	(8,325.00)	Client	Sell
9:26:47	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3250	8,325.00	Client	Buy
9:26:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	49	49,000	8.3250	(407,925.00)	Client	Sell
9:26:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	49	49,000	8.3250	407,925.00	Client	Buy
9:27:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3252	24,975.60	Member	Buy
9:27:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3252	(24,975.60)	Client	Sell
9:37:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3312	8,331.20	Member	Buy
9:37:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3312	(8,331.20)	Client	Sell
9:46:13	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.4500	169,000.00	Client	Buy
9:46:13	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.4500	(169,000.00)	Member	Sell
9:58:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3533	(41,766.50)	Member	Sell
9:58:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3533	41,766.50	Client	Buy
10:17:02	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.4792	(8,479,200.00)	Member	Sell
10:17:02	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.4792	8,479,200.00	Client	Buy
10:45:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3500	8,350.00	Client	Buy
10:45:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3500	(8,350.00)	Member	Sell
11:15:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.3658	(100,389.60)	Member	Sell
11:15:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.3658	100,389.60	Client	Buy
11:40:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.4500	8,450.00	Client	Buy
11:40:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.4500	(8,450.00)	Member	Sell
11:43:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3374	(2,084,350.00)	Member	Sell
11:43:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3374	2,084,350.00	Client	Buy
11:46:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	11	11,000	8.3310	91,641.00	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
11:46:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	11	11,000	8.3310	(91,641.00)	Member	Sell
11:48:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.3270	(49,962.00)	Member	Sell
11:48:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	35	35,000	8.3235	291,322.50	Client	Buy
11:48:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	35	35,000	8.3235	(291,322.50)	Member	Sell
11:54:20	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,965	1,965,000	8.4369	(16,578,508.50)	Member	Sell
11:54:20	\$ / R 17/09/2012	Foreign Exchange Future	P	8.25	1	1,000	2,500	2,500,000	244.8000	(612,000,000.00)	Member	Sell
11:54:20	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	2,500	2,500,000	244.4000	611,000,000.00	Member	Buy
12:02:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3221	(2,080,525.00)	Member	Sell
12:02:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3221	2,080,525.00	Client	Buy
12:25:27	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	21	21,000	8.4356	(177,147.60)	Member	Sell
12:25:27	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	21	21,000	8.4356	177,147.60	Member	Buy
12:45:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3310	24,993.00	Member	Buy
12:45:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3310	(24,993.00)	Client	Sell
12:45:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.3413	(75,071.70)	Member	Sell
12:45:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.3413	75,071.70	Client	Buy
12:53:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.3370	(50,022.00)	Member	Sell
12:53:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.3370	50,022.00	Client	Buy
13:12:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3074	207,685.00	Member	Buy
13:12:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3074	(207,685.00)	Client	Sell
14:48:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.4550	4,227,500.00	Member	Buy
14:48:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.4550	(4,227,500.00)	Client	Sell
15:23:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3573	(2,089,325.00)	Member	Sell
15:26:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3550	2,088,750.00	Member	Buy
15:26:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3550	(2,088,750.00)	Member	Sell
15:28:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3550	835,500.00	Member	Buy
15:28:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3550	(835,500.00)	Member	Sell
15:28:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3598	(2,089,950.00)	Member	Sell
15:52:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3593	(835,930.00)	Member	Sell
15:52:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3593	835,930.00	Client	Buy
16:10:30	\$ / R 17/09/2012	Foreign Exchange Future	P	8.50	1	1,000	2,000	2,000,000	342.5000	(685,000,000.00)	Member	Sell
16:10:30	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	2,000	2,000,000	257.0000	514,000,000.00	Member	Buy
16:10:30	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	201	201,000	8.4565	1,699,756.50	Member	Buy
16:10:30	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	201	201,000	8.4565	(1,699,756.50)	Member	Sell
16:13:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3530	2,088,250.00	Member	Buy
16:13:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3530	(2,088,250.00)	Client	Sell
16:14:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.4073	(210,182.50)	Member	Sell
16:14:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3623	2,090,575.00	Client	Buy
16:14:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.4098	(210,245.00)	Member	Sell
16:14:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3648	2,091,200.00	Client	Buy
16:21:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3770	(2,094,250.00)	Member	Sell
16:21:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3770	2,094,250.00	Member	Buy
16:22:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	142	142,000	8.3745	1,189,179.00	Member	Buy
16:22:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	142	142,000	8.3745	(1,189,179.00)	Member	Sell
16:25:07	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.4815	(42,407.50)	Member	Sell
16:25:07	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.4815	42,407.50	Client	Buy
16:25:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,700	2,700,000	8.3625	22,578,750.00	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
16:25:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,700	2,700,000	8.3625	(22,578,750.00)	Client	Sell
16:27:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	201	201,000	8.4772	(1,703,917.20)	Member	Sell
16:27:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	201	201,000	8.4772	1,703,917.20	Member	Buy
16:28:18	\$ / R 17/09/2012	Foreign Exchange Future	P	8.25	1	1,000	2,500	2,500,000	255.0000	(637,500,000.00)	Member	Sell
16:28:18	\$ / R 17/09/2012	Foreign Exchange Future	P	8.25	1	1,000	1,250	1,250,000	255.0000	318,750,000.00	Client	Buy
16:28:18	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	2,500	2,500,000	235.0000	587,500,000.00	Member	Buy
16:28:18	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	1,250	1,250,000	235.0000	(293,750,000.00)	Client	Sell
16:28:18	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,965	1,965,000	8.4369	(16,578,508.50)	Member	Sell
16:28:18	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	983	983,000	8.4369	8,293,472.70	Client	Buy
16:30:58	\$ / R 17/09/2012	Foreign Exchange Future	P	8.50	1	1,000	2,000	2,000,000	353.0000	(706,000,000.00)	Member	Sell
16:30:58	\$ / R 17/09/2012	Foreign Exchange Future	P	8.50	1	1,000	1,000	1,000,000	353.0000	353,000,000.00	Client	Buy
16:31:06	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	2,000	2,000,000	247.0000	494,000,000.00	Member	Buy
16:31:06	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	1,000	1,000,000	247.0000	(247,000,000.00)	Client	Sell
16:36:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3725	4,186,250.00	Member	Buy
16:37:40	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3736	2,093,400.00	Member	Buy
16:37:40	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3736	(2,093,400.00)	Client	Sell
16:38:20	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4850	(848,500.00)	Client	Sell
16:38:20	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4850	848,500.00	Member	Buy
16:41:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2695	413,475.00	Member	Buy
16:41:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3622	(4,181,100.00)	Client	Sell
16:48:24	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	1,000	1,000,000	247.0000	(247,000,000.00)	Client	Sell
16:49:27	\$ / R 17/09/2012	Foreign Exchange Future	P	8.50	1	1,000	1,000	1,000,000	353.0000	353,000,000.00	Client	Buy
16:52:14	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	982	982,000	8.4369	8,285,035.80	Client	Buy
16:52:39	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	1,250	1,250,000	235.0000	(293,750,000.00)	Client	Sell
16:52:58	\$ / R 17/09/2012	Foreign Exchange Future	P	8.25	1	1,000	1,250	1,250,000	255.0000	318,750,000.00	Client	Buy
Total Futures					44		15,303	15,302,500		128 574 570.90		
Total Options					8		13,500	13,500,000		3 636 000 000.00		
Total for \$ / R Foreign Exchange Future					52		28,803	28,802,500		3,764,574,570.90		
16:32:49	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	13.1014	5,240,560.00	Member	Buy
16:32:49	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	13.1014	(5,240,560.00)	Client	Sell
Total Futures					1		400	400,000		5 240 560.00		
Total Options												
Total for £ / R Foreign Exchange Future					1		400	400,000		5,240,560.00		
10:10:28	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.5000	(10,500.00)	Client	Sell
10:10:28	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.5000	10,500.00	Member	Buy
11:46:20	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.4801	20,960.20	Client	Buy
11:46:20	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.4801	(20,960.20)	Member	Sell
11:55:58	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.4665	313,995.00	Member	Buy
11:55:58	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.4665	(313,995.00)	Client	Sell

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Total Futures					3		33	33,000		345 455.20		
Total Options												
Total for € / R Foreign Exchange Future					3		33	33,000		345,455.20		
13:14:30	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.2025	492,150.00	Member	Buy
13:14:30	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.2025	(492,150.00)	Client	Sell
Total Futures					1		60	60,000		492 150.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		60	60,000		492,150.00		
Total Futures					49		15,796	15,795,500		134 652 736.10		
Total Options					8		13,500	13,500,000		3 636 000 000.00		
Grand Total for all Instruments					57		29,296	29,295,500		3,770,652,736.10		