

Currency Futures & Options Matched Trades

Report for 28/12/2011

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
9:06:33	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2705	(4,135,250.00)	Member	Sell
9:09:36	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2886	165,772.00	Client	Buy
9:09:36	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2886	(165,772.00)	Member	Sell
9:17:07	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2775	4,138,750.00	Client	Buy
9:17:07	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3405	(417,025.00)	Member	Sell
9:42:39	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2660	(165,320.00)	Member	Sell
9:42:39	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2660	165,320.00	Member	Buy
9:59:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3600	(41,800.00)	Member	Sell
9:59:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3600	41,800.00	Client	Buy
9:59:34	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	8.2531	4,951,860.00	Member	Buy
9:59:34	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	8.2531	(4,951,860.00)	Member	Sell
10:08:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2556	4,127,800.00	Client	Buy
10:08:10	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2556	(4,127,800.00)	Member	Sell
10:25:40	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2576	(825,760.00)	Member	Sell
10:25:40	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2576	825,760.00	Client	Buy
10:33:38	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2581	(4,129,050.00)	Member	Sell
10:39:35	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3331	(416,655.00)	Member	Sell
10:39:35	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2656	4,132,800.00	Client	Buy
10:42:04	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	106	106,000	8.2676	(876,365.60)	Member	Sell
10:42:04	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	106	106,000	8.2676	876,365.60	Client	Buy
11:06:02	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.2377	247,131.00	Member	Buy
11:06:02	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.2377	(247,131.00)	Client	Sell
11:31:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.3500	334,000.00	Client	Buy
11:31:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.3500	(334,000.00)	Member	Sell
11:32:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.2255	1,233,825.00	Member	Buy
11:32:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.2255	(1,233,825.00)	Member	Sell
11:50:38	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2356	(82,356.00)	Member	Sell
11:50:38	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2356	82,356.00	Client	Buy
11:59:49	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	7	7,000	8.2250	57,575.00	Client	Buy
11:59:49	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	7	7,000	8.2250	(57,575.00)	Member	Sell
11:59:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2245	822,450.00	Client	Buy
11:59:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2245	(822,450.00)	Member	Sell

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12:02:39	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2297	(41,148.50)	Member	Sell
12:23:42	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.2279	(493,674.00)	Member	Sell
12:26:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.2330	(493,980.00)	Member	Sell
12:26:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.2330	493,980.00	Client	Buy
12:34:11	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2260	(4,113,000.00)	Member	Sell
12:36:51	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2960	(414,800.00)	Member	Sell
12:36:51	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2330	4,116,500.00	Client	Buy
13:04:32	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2216	(82,216.00)	Member	Sell
13:04:32	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2216	82,216.00	Client	Buy
13:31:33	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2100	82,100.00	Client	Buy
13:31:33	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2100	(82,100.00)	Member	Sell
13:31:49	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2100	41,050.00	Client	Buy
13:31:49	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2100	(41,050.00)	Member	Sell
13:31:54	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2050	41,025.00	Client	Buy
13:31:55	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2050	(41,025.00)	Member	Sell
14:07:16	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2379	(41,189.50)	Member	Sell
14:07:16	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2379	41,189.50	Client	Buy
14:17:06	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	125	125,000	8.2280	(1,028,500.00)	Member	Sell
14:17:18	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	125	125,000	8.2280	(1,028,500.00)	Member	Sell
14:17:18	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2280	822,800.00	Client	Buy
14:30:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2213	(164,426.00)	Member	Sell
14:30:00	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2213	164,426.00	Client	Buy
14:44:30	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2366	41,183.00	Client	Buy
14:44:30	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2366	(82,366.00)	Member	Sell
14:45:01	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2366	41,183.00	Client	Buy
14:53:20	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2386	(82,386.00)	Member	Sell
14:53:20	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2386	82,386.00	Client	Buy
14:56:30	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.2280	205,700.00	Client	Buy
15:07:51	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2150	164,300.00	Client	Buy
15:07:51	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2150	(164,300.00)	Member	Sell
15:07:53	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2150	16,430.00	Client	Buy
15:07:53	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2150	(16,430.00)	Member	Sell
16:06:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.2160	(246,480.00)	Member	Sell
16:06:17	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.2160	246,480.00	Client	Buy
16:06:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2150	(410,750.00)	Member	Sell
16:06:19	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2150	410,750.00	Client	Buy
16:33:47	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2567	(825,670.00)	Member	Sell
16:33:47	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2567	825,670.00	Client	Buy
Total Futures					35		3,820	3,820,000		31,523,459.35		
Total Options												
Total for \$ / R Foreign Exchange Future					35		3,820	3,820,000		31,523,459.35		
9:59:34	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.2531	4,126,550.00	Member	Buy
9:59:34	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.2531	(4,126,550.00)	Member	Sell

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12:56:39	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	8.2120	41,060,000.00	Member	Buy
12:56:39	\$ / R MAXI 19/03/2012	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	8.2120	(41,060,000.00)	Client	Sell
Total Futures					2		55	5,500,000		45,186,550.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					2		55	5,500,000		45,186,550.00		
16:15:14	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.8300	128,300.00	Client	Buy
16:15:14	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.8300	(128,300.00)	Member	Sell
16:24:11	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.8300	(128,300.00)	Member	Sell
16:24:11	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.8300	128,300.00	Client	Buy
16:26:44	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.8000	128,000.00	Client	Buy
16:26:44	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.8000	(128,000.00)	Member	Sell
16:26:48	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.9500	64,750.00	Client	Buy
16:26:48	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.9500	(64,750.00)	Member	Sell
16:27:35	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.9400	(64,700.00)	Member	Sell
16:27:35	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.9400	64,700.00	Client	Buy
16:34:35	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.7985	(1,279,850.00)	Member	Sell
16:34:35	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.7985	1,279,850.00	Client	Buy
16:42:22	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.8000	128,000.00	Client	Buy
16:42:23	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.8000	(128,000.00)	Member	Sell
16:56:22	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.7900	25,580.00	Client	Buy
16:56:22	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.7900	(25,580.00)	Member	Sell
16:56:22	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.9400	129,400.00	Client	Buy
16:56:22	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.9400	(129,400.00)	Member	Sell
Total Futures					9		162	162,000		2,076,880.00		
Total Options												
Total for £ / R Foreign Exchange Future					9		162	162,000		2,076,880.00		
14:56:54	¥ / R 19/03/2012	Foreign Exchange Future		0.00	1	100,000	8	800,000	0.1047	83,776.00	Member	Buy
14:56:54	¥ / R 19/03/2012	Foreign Exchange Future		0.00	1	100,000	8	800,000	0.1047	(83,776.00)	Client	Sell
Total Futures					1		8	800,000		83,776.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					1		8	800,000		83,776.00		
10:46:54	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7960	(10,796.00)	Member	Sell
10:46:54	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7960	10,796.00	Client	Buy
12:52:20	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.9145	(21,829.00)	Member	Sell
12:52:20	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.9145	21,829.00	Client	Buy
14:55:25	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.7650	(86,120.00)	Member	Sell
14:55:25	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.7650	86,120.00	Client	Buy
16:36:36	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7175	10,717.50	Member	Buy
16:36:36	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7175	(10,717.50)	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
Total Futures					4		12	12,000		129,462.50		
Total Options												
Total for € / R Foreign Exchange Future					4		12	12,000		129,462.50		
9:13:18	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	7,808	7,808,000	8.2930	(64,751,744.00)	Member	Sell
9:29:09	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2930	8,293.00	Member	Buy
10:29:08	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	8.3930	(5,035,800.00)	Member	Sell
10:29:08	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	6,000	6,000,000	8.3030	49,818,000.00	Client	Buy
10:30:46	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2965	(8,296.50)	Member	Sell
10:30:46	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2965	8,296.50	Member	Buy
10:31:42	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	904	904,000	8.3030	(7,505,912.00)	Member	Sell
10:31:42	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	904	904,000	8.3030	7,505,912.00	Client	Buy
10:32:00	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	903	903,000	8.3030	(7,497,609.00)	Member	Sell
10:32:00	AU\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	903	903,000	8.3030	7,497,609.00	Client	Buy
Total Futures					5		9,013	9,012,500		74,818,736.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					5		9,013	9,012,500		74,818,736.00		
Total Futures					56		13,070	19,306,500		153,818,863.85		
Total Options												
Grand Total for all Instruments					56		13,070	19,306,500		153,818,863.85		