

Currency Futures & Options Matched Trades

Report for 18/04/2012

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
8:01:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.0000	200,000.00	Member	Buy
8:01:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8950	(789,500.00)	Member	Sell
8:01:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.0000	(200,000.00)	Client	Sell
8:01:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8950	789,500.00	Client	Buy
8:03:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,509	2,509,000	7.8745	19,757,120.50	Client	Buy
8:03:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,509	2,509,000	7.8745	(19,757,120.50)	Member	Sell
8:45:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	290	290,000	7.9243	2,298,047.00	Client	Buy
8:45:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	290	290,000	7.9243	(2,298,047.00)	Client	Sell
9:15:01	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.8964	(15,792,800.00)	Member	Sell
9:15:01	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.8964	15,792,800.00	Client	Buy
10:00:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.9000	15,800.00	Member	Buy
10:00:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8990	(78,990.00)	Member	Sell
10:01:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8803	3,940,150.00	Member	Buy
10:02:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.9035	(2,371,050.00)	Member	Sell
10:02:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8875	(394,375.00)	Member	Sell
10:02:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8875	394,375.00	Client	Buy
10:04:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.9035	(2,371,050.00)	Member	Sell
10:04:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.9035	2,371,050.00	Client	Buy
10:04:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.9000	15,800.00	Member	Buy
10:04:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.9000	(15,800.00)	Client	Sell
10:04:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8990	(78,990.00)	Member	Sell
10:04:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8990	78,990.00	Client	Buy
10:05:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8847	(7,884,700.00)	Member	Sell
10:05:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8847	7,884,700.00	Client	Buy
10:07:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8823	(78,823.00)	Member	Sell
10:07:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8823	78,823.00	Client	Buy
10:08:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8818	(15,763.60)	Member	Sell
10:08:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.8818	7,881.80	Client	Buy
10:13:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8848	78,848.00	Client	Buy
10:13:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8848	(78,848.00)	Member	Sell
10:20:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8733	(3,936,650.00)	Client	Sell
10:20:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8103	390,515.00	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
10:26:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8722	3,936,100.00	Member	Buy
10:26:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8722	(3,936,100.00)	Member	Sell
10:26:38	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9770	3,988,500.00	Member	Buy
10:26:38	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9770	(3,988,500.00)	Member	Sell
10:28:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8740	157,480.00	Client	Buy
10:28:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8740	(157,480.00)	Member	Sell
10:28:47	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8700	(118,050.00)	Client	Sell
10:28:47	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.8700	118,050.00	Client	Buy
10:28:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8687	39,343.50	Member	Buy
10:28:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8687	(39,343.50)	Client	Sell
10:39:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.9805	(319,220.00)	Member	Sell
10:39:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.9805	319,220.00	Client	Buy
11:02:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8905	39,452.50	Client	Buy
11:02:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8905	(39,452.50)	Member	Sell
11:05:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.8888	7,888.80	Client	Buy
11:05:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.8888	(7,888.80)	Member	Sell
11:09:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8900	789,000.00	Client	Buy
11:09:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8900	(789,000.00)	Member	Sell
11:13:50	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8847	78,847.00	Member	Buy
11:13:50	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8847	(78,847.00)	Client	Sell
12:16:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.9107	(949,284.00)	Member	Sell
12:16:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.9107	949,284.00	Client	Buy
12:27:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.9168	950,016.00	Client	Buy
12:27:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.9168	(950,016.00)	Member	Sell
12:29:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.9168	(950,016.00)	Member	Sell
12:29:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.9168	950,016.00	Client	Buy
13:05:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.0274	(200,685.00)	Member	Sell
13:05:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.0274	200,685.00	Client	Buy
13:13:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	7.9045	(8,694,950.00)	Member	Sell
13:13:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	7.9045	8,694,950.00	Client	Buy
13:14:25	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.1188	(3,247,520.00)	Member	Sell
13:14:25	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.1188	3,247,520.00	Client	Buy
13:15:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	700	700,000	7.9088	(5,536,160.00)	Member	Sell
13:15:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	700	700,000	7.9088	5,536,160.00	Client	Buy
13:47:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9150	3,957,500.00	Member	Buy
13:48:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8950	394,750.00	Member	Buy
13:48:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9130	(3,956,500.00)	Client	Sell
13:54:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.9200	5,940,000.00	Client	Buy
13:54:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.9200	(5,940,000.00)	Member	Sell
14:23:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.8950	1,184,250.00	Client	Buy
14:23:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.8950	(1,184,250.00)	Member	Sell
14:23:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8910	(15,782.00)	Member	Sell
14:23:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8910	15,782.00	Client	Buy
15:11:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9301	1,982,525.00	Member	Buy
15:14:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8501	196,252.50	Member	Buy
15:14:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9221	(1,980,525.00)	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
15:14:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9221	1,980,525.00	Client	Buy
15:14:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9230	(1,980,750.00)	Client	Sell
15:17:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.9250	7,925,000.00	Member	Buy
15:18:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8250	782,500.00	Member	Buy
15:18:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.9150	(7,915,000.00)	Client	Sell
15:33:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9290	3,964,500.00	Member	Buy
15:34:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8290	391,450.00	Member	Buy
15:34:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9190	(3,959,500.00)	Client	Sell
15:36:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.8818	7,881.80	Client	Buy
15:57:52	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9900	199,750.00	Client	Buy
15:57:52	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9900	(199,750.00)	Member	Sell
16:31:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9000	3,950,000.00	Member	Buy
16:39:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8900	(3,945,000.00)	Client	Sell
16:39:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8000	390,000.00	Member	Buy
16:44:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.8733	(47,239.80)	Client	Sell
16:44:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.8733	47,239.80	Member	Buy
16:44:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8748	(157,496.00)	Member	Sell
16:44:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8748	157,496.00	Member	Buy
16:49:26	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9825	199,562.50	Member	Buy
16:49:26	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9825	(199,562.50)	Client	Sell
16:49:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	650	650,000	7.9875	5,191,875.00	Member	Buy
16:51:22	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.8875	512,687.50	Member	Buy
16:51:22	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	650	650,000	7.9775	(5,185,375.00)	Client	Sell
16:55:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8744	787,440.00	Member	Buy
16:55:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8744	(787,440.00)	Client	Sell
17:02:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.8795	2,363,850.00	Client	Buy
17:02:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.8795	(2,363,850.00)	Member	Sell
17:14:07	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8899	(7,889,900.00)	Member	Sell
17:15:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.9039	7,903,900.00	Client	Buy
17:15:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.0299	(802,990.00)	Member	Sell
Total Futures					54		17,018	17,018,000		134,589,780.20		
Total Options												
Total for \$ / R Foreign Exchange Future					54		17,018	17,018,000		134,589,780.20		
13:59:46	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	0.0972	485,860.00	Client	Buy
13:59:46	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	0.0972	(485,860.00)	Member	Sell
Total Futures					1		50	5,000,000		485,860.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					1		50	5,000,000		485,860.00		
16:37:24	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.3460	(258,650.00)	Member	Sell
16:37:24	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.3460	258,650.00	Client	Buy
16:50:10	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5036	(5,251,800.00)	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
16:50:10	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5036	5,251,800.00	Client	Buy
Total Futures					2		525	525,000		5,510,450.00		
Total Options												
Total for € / R Foreign Exchange Future					2		525	525,000		5,510,450.00		
Total Futures					57		17,593	22,543,000		140,586,090.20		
Total Options												
Grand Total for all Instruments					57		17,593	22,543,000		140,586,090.20		