

Currency Futures & Options Matched Trades

Report for 21/05/2012

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
8:24:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3175	831,750.00	Member	Buy
8:24:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3175	(831,750.00)	Client	Sell
8:56:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3440	(2,086,000.00)	Client	Sell
8:57:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	8.3510	12,526,500.00	Client	Buy
9:04:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3202	41,601.00	Member	Buy
9:04:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3202	(41,601.00)	Client	Sell
9:22:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3200	41,600.00	Client	Buy
9:27:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4130	420,650.00	Member	Buy
9:27:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4130	(420,650.00)	Client	Sell
9:39:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	45	45,000	8.3104	373,968.00	Member	Buy
9:39:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	45	45,000	8.3104	(373,968.00)	Client	Sell
9:40:40	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3200	(4,160,000.00)	Member	Sell
9:42:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3800	(419,000.00)	Member	Sell
9:42:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3260	4,163,000.00	Client	Buy
9:45:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3000	83,000.00	Client	Buy
9:45:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3000	(83,000.00)	Member	Sell
9:45:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3000	415,000.00	Client	Buy
9:45:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3000	(415,000.00)	Member	Sell
9:48:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	198	198,000	8.3000	(1,643,400.00)	Client	Sell
9:48:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	198	198,000	8.3000	1,643,400.00	Member	Buy
9:54:45	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.3050	(166,100.00)	Client	Sell
9:54:45	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.3050	166,100.00	Member	Buy
9:55:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3100	(4,155,000.00)	Member	Sell
10:04:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.2950	33,180.00	Client	Buy
10:04:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.2950	(33,180.00)	Member	Sell
10:11:08	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3800	(419,000.00)	Member	Sell
10:11:08	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3170	4,158,500.00	Client	Buy
10:30:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3100	(1,662,000.00)	Client	Sell
10:30:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3100	1,662,000.00	Client	Buy
10:31:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	22	22,000	8.3100	(182,820.00)	Client	Sell
10:31:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	22	22,000	8.3100	182,820.00	Member	Buy
10:41:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3055	(4,152,750.00)	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
10:41:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2996	41,498.00	Member	Buy
10:41:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2996	(41,498.00)	Client	Sell
10:46:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3755	(418,775.00)	Member	Sell
10:46:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3125	4,156,250.00	Client	Buy
10:51:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3035	41,517.50	Member	Buy
10:51:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3035	(41,517.50)	Client	Sell
10:56:45	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	33	33,000	8.2944	273,715.20	Member	Buy
10:56:45	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	33	33,000	8.2944	(273,715.20)	Client	Sell
11:04:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	38	38,000	8.3166	(316,030.80)	Client	Sell
11:04:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	38	38,000	8.3166	316,030.80	Member	Buy
11:04:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3200	(83,200.00)	Member	Sell
11:04:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3200	41,600.00	Member	Buy
11:14:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3269	416,345.00	Member	Buy
11:14:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3269	(416,345.00)	Client	Sell
11:33:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	80	80,000	8.3282	666,256.00	Member	Buy
11:33:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	80	80,000	8.3282	(666,256.00)	Client	Sell
11:38:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.3362	333,448.00	Member	Buy
11:38:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.3362	(333,448.00)	Client	Sell
11:40:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3453	(4,172,650.00)	Member	Sell
11:46:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3375	83,375.00	Client	Buy
11:46:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3375	(83,375.00)	Member	Sell
11:49:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4173	(420,865.00)	Member	Sell
11:49:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3525	4,176,250.00	Client	Buy
12:01:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3263	8,326.30	Member	Buy
12:01:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3263	(8,326.30)	Client	Sell
12:21:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3400	(41,700.00)	Member	Sell
12:29:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.3425	(6,256,875.00)	Member	Sell
12:29:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.3425	6,256,875.00	Member	Buy
12:33:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3467	4,173,350.00	Member	Buy
12:35:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3435	(4,171,750.00)	Client	Sell
12:35:52	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3147	415,735.00	Member	Buy
12:49:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3319	(4,165,950.00)	Member	Sell
12:49:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	375	375,000	8.3321	(3,124,537.50)	Member	Sell
12:49:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	220	220,000	8.3320	1,833,040.00	Client	Buy
13:41:54	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.4433	(42,216.50)	Member	Sell
13:41:54	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.4433	42,216.50	Client	Buy
13:51:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3385	(4,169,250.00)	Member	Sell
14:02:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4085	(420,425.00)	Member	Sell
14:02:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3455	4,172,750.00	Client	Buy
14:14:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3500	(25,050.00)	Client	Sell
14:14:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3500	25,050.00	Member	Buy
14:25:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.3508	(8,350,800.00)	Member	Sell
14:25:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.3508	8,350,800.00	Client	Buy
14:25:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.3535	(2,506,050.00)	Member	Sell
14:27:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3521	4,176,050.00	Client	Buy
14:27:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3501	(1,670,020.00)	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
14:35:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3500	(1,670,000.00)	Client	Sell
14:35:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3500	1,670,000.00	Member	Buy
16:03:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3582	1,671,640.00	Member	Buy
16:03:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3582	(1,671,640.00)	Client	Sell
16:04:01	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.3597	16,719.40	Member	Buy
16:04:01	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.3597	(16,719.40)	Client	Sell
16:04:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.3560	167,120.00	Member	Buy
16:04:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.3560	(167,120.00)	Client	Sell
16:54:01	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	80	80,000	8.3200	(665,600.00)	Member	Sell
16:54:01	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	80	80,000	8.3200	665,600.00	Client	Buy
16:55:49	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.4200	252,600.00	Client	Buy
16:55:49	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.4200	(252,600.00)	Member	Sell
16:56:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3105	(1,662,100.00)	Member	Sell
16:56:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3105	1,662,100.00	Member	Buy
17:06:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3205	(4,160,250.00)	Member	Sell
17:11:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3505	(417,525.00)	Member	Sell
17:11:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3235	4,161,750.00	Client	Buy
Total Futures					48		9,066	9,066,000		75 580 237.95		
Total Options												
Total for \$ / R Foreign Exchange Future					48		9,066	9,066,000		75,580,237.95		
12:29:04	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.3425	(4,171,250.00)	Member	Sell
12:29:04	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.3425	4,171,250.00	Member	Buy
16:39:26	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	76	7,600,000	8.3300	63,308,000.00	Member	Buy
16:39:26	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	40	4,000,000	8.3300	(33,320,000.00)	Client	Sell
16:43:07	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	36	3,600,000	8.3300	(29,988,000.00)	Client	Sell
17:01:20	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	8.3040	24,912,000.00	Client	Buy
17:01:20	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	27	2,700,000	8.3040	(22,420,800.00)	Member	Sell
17:01:20	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	8.3040	(24,912,000.00)	Member	Sell
17:02:52	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	27	2,700,000	8.3040	22,420,800.00	Member	Buy
17:02:52	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	27	2,700,000	8.3040	(22,420,800.00)	Client	Sell
17:02:52	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	27	2,700,000	8.3040	22,420,800.00	Member	Buy
17:02:52	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	8.3040	24,912,000.00	Member	Buy
17:02:52	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	8.3040	24,912,000.00	Member	Buy
Total Futures					7		195	19,500,000		162 144 850.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					7		195	19,500,000		162,144,850.00		
10:49:22	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.1927	(2,638,540.00)	Member	Sell
10:49:22	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.1927	2,638,540.00	Client	Buy
17:13:41	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4,140	4,140,000	13.1752	54,545,328.00	Member	Buy
17:13:41	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4,140	4,140,000	13.1752	(54,545,328.00)	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
Total Futures					2		4,340	4,340,000		57 183 868.00		
Total Options												
Total for £ / R Foreign Exchange Future					2		4,340	4,340,000		57,183,868.00		
12:03:27	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	6	600,000	0.1054	63,240.00	Client	Buy
12:03:27	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	6	600,000	0.1054	(63,240.00)	Member	Sell
Total Futures					1		6	600,000		63 240.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					1		6	600,000		63,240.00		
11:05:03	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.6250	(425,000.00)	Client	Sell
11:05:03	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.6250	425,000.00	Member	Buy
Total Futures					1		40	40,000		425 000.00		
Total Options												
Total for € / R Foreign Exchange Future					1		40	40,000		425,000.00		
10:56:36	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.8630	(265,890.00)	Member	Sell
10:56:36	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.8630	265,890.00	Client	Buy
17:13:41	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,645	1,645,000	8.8415	14,544,267.50	Member	Buy
17:13:41	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,645	1,645,000	8.8415	(14,544,267.50)	Client	Sell
Total Futures					2		1,675	1,675,000		14 810 157.50		
Total Options												
Total for CHF / R Foreign Exchange Future					2		1,675	1,675,000		14,810,157.50		
Total Futures					60		15,322	35,221,000		310 207 353.45		
Total Options												
Grand Total for all Instruments					60		15,322	35,221,000		310,207,353.45		