

Currency Futures & Options Matched Trades

Report for 20/03/2012

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
8:47:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	900	900,000	7.6485	(6,883,650.00)	Member	Sell
9:02:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6500	15,300.00	Client	Buy
9:02:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.6500	(15,300.00)	Client	Sell
9:02:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	26	26,000	7.6485	198,861.00	Member	Buy
9:02:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	26	26,000	7.6485	(198,861.00)	Client	Sell
9:17:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6695	(766,950.00)	Member	Sell
9:17:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6695	766,950.00	Client	Buy
9:20:40	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	235	235,000	7.7650	1,824,775.00	Member	Buy
9:20:40	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	235	235,000	7.7650	(1,824,775.00)	Client	Sell
9:23:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	900	900,000	7.6535	(6,888,150.00)	Member	Sell
9:23:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	900	900,000	7.6535	6,888,150.00	Client	Buy
9:35:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	340	340,000	7.6685	2,607,290.00	Member	Buy
9:36:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6700	(46,020.00)	Client	Sell
9:36:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.6700	46,020.00	Member	Buy
9:36:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	420	420,000	7.6700	(3,221,400.00)	Client	Sell
9:36:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	420	420,000	7.6700	3,221,400.00	Member	Buy
10:06:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6865	230,595.00	Member	Buy
10:06:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.6865	(230,595.00)	Client	Sell
10:09:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.6835	192,087.50	Member	Buy
10:14:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6900	(76,900.00)	Client	Sell
10:14:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6900	76,900.00	Member	Buy
10:24:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.6900	(130,730.00)	Client	Sell
10:24:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.6900	130,730.00	Member	Buy
10:43:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6850	3,842,500.00	Member	Buy
10:45:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6150	380,750.00	Member	Buy
10:45:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6780	(3,839,000.00)	Client	Sell
10:46:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6885	768,850.00	Member	Buy
10:52:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6890	(384,450.00)	Member	Sell
10:52:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.6890	384,450.00	Client	Buy
11:05:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6845	76,845.00	Member	Buy
11:05:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6845	(76,845.00)	Client	Sell
11:24:50	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6965	(153,930.00)	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
11:24:50	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.6965	153,930.00	Member	Buy
11:24:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6975	(76,975.00)	Client	Sell
11:24:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.6975	76,975.00	Member	Buy
11:25:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7000	(385,000.00)	Client	Sell
11:25:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7000	385,000.00	Member	Buy
11:26:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	375	375,000	7.7050	2,889,375.00	Member	Buy
11:27:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7120	385,600.00	Member	Buy
11:30:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7200	(38,600.00)	Client	Sell
11:30:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7200	38,600.00	Client	Buy
11:30:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7200	(154,400.00)	Member	Sell
11:30:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7200	154,400.00	Client	Buy
11:33:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.7200	115,800.00	Member	Buy
11:41:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7200	(15,440.00)	Client	Sell
11:41:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7200	15,440.00	Client	Buy
11:55:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7100	(38,550.00)	Client	Sell
11:55:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7100	38,550.00	Member	Buy
12:04:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7107	3,855,350.00	Member	Buy
12:04:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	440	440,000	7.7107	(3,392,708.00)	Client	Sell
12:07:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.7107	(462,642.00)	Client	Sell
12:21:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	108	108,000	7.7100	832,680.00	Member	Buy
13:13:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	280	280,000	7.7105	2,158,940.00	Member	Buy
13:58:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	48	48,000	7.7200	(370,560.00)	Client	Sell
13:58:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	48	48,000	7.7200	370,560.00	Member	Buy
13:58:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.7200	(293,360.00)	Client	Sell
13:58:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.7200	293,360.00	Member	Buy
13:58:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7200	(231,600.00)	Client	Sell
13:58:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7200	231,600.00	Member	Buy
13:59:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7205	386,025.00	Member	Buy
13:59:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7205	(386,025.00)	Client	Sell
14:38:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7140	38,570.00	Member	Buy
14:38:28	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7140	(38,570.00)	Client	Sell
14:38:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	216	216,000	7.7140	1,666,224.00	Member	Buy
14:51:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	108	108,000	7.7170	833,436.00	Member	Buy
14:51:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,617	1,617,000	7.6994	(12,449,929.80)	Client	Sell
15:11:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.7235	(5,792,625.00)	Member	Sell
15:11:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.7235	5,792,625.00	Member	Buy
15:11:47	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.8300	(5,872,500.00)	Member	Sell
15:11:47	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.8300	5,872,500.00	Member	Buy
15:18:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7157	1,928,925.00	Member	Buy
15:18:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7157	(1,928,925.00)	Member	Sell
15:19:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7076	1,926,900.00	Member	Buy
15:19:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7076	(1,926,900.00)	Client	Sell
15:21:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7245	(23,173.50)	Client	Sell
15:21:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7245	23,173.50	Member	Buy
15:21:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7250	(38,625.00)	Client	Sell
15:21:49	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7250	38,625.00	Member	Buy

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15:24:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7260	1,931,500.00	Member	Buy
15:24:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.5760	189,400.00	Member	Buy
15:24:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7110	(1,927,750.00)	Client	Sell
15:24:45	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7277	(77,277.00)	Client	Sell
15:24:45	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7277	77,277.00	Member	Buy
15:25:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	41	41,000	7.7250	316,725.00	Member	Buy
15:33:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7300	(7,730.00)	Client	Sell
15:33:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7300	7,730.00	Member	Buy
15:37:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7350	(38,675.00)	Client	Sell
15:37:27	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7350	38,675.00	Member	Buy
15:44:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	41	41,000	7.7170	316,397.00	Member	Buy
15:44:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	41	41,000	7.7170	(316,397.00)	Client	Sell
17:22:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	8,000	8,000,000	7.7308	(61,846,400.00)	Member	Sell
17:22:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	8,000	8,000,000	7.7308	61,846,400.00	Client	Buy
Total Futures					46		15,529	15,529,000		119,874,307.15		
Total Options												
Total for \$ / R Foreign Exchange Future					46		15,529	15,529,000		119,874,307.15		
15:11:46	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	7.7235	(3,861,750.00)	Member	Sell
15:11:46	\$ / R MAXI 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	7.7235	3,861,750.00	Member	Buy
Total Futures					1		5	500,000		3,861,750.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					1		5	500,000		3,861,750.00		
9:39:55	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.1700	(24,340.00)	Client	Sell
9:39:55	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.1700	24,340.00	Member	Buy
10:25:41	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.1800	(24,360.00)	Client	Sell
10:25:41	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.1800	24,360.00	Member	Buy
10:35:07	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1940	(60,970.00)	Member	Sell
10:35:07	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1940	60,970.00	Client	Buy
11:18:33	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1940	(12,194.00)	Client	Sell
11:18:33	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1940	12,194.00	Member	Buy
12:33:07	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.2215	(183,322.50)	Member	Sell
12:33:07	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.2215	183,322.50	Client	Buy
16:01:28	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.2550	(61,275.00)	Client	Sell
16:01:28	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.2550	61,275.00	Member	Buy
17:18:37	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3,345	3,345,000	12.1898	(40,774,881.00)	Member	Sell
17:18:37	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3,345	3,345,000	12.1898	40,774,881.00	Client	Buy
Total Futures					7		3,375	3,375,000		41,141,342.50		
Total Options												
Total for £ / R Foreign Exchange Future					7		3,375	3,375,000		41,141,342.50		

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
15:20:58	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.1900	(1,019,000.00)	Client	Sell
15:20:58	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.1900	1,019,000.00	Member	Buy
15:33:28	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.2000	(51,000.00)	Client	Sell
15:33:28	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.2000	51,000.00	Member	Buy
15:58:32	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.2155	2,553,875.00	Member	Buy
15:58:32	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.2155	(2,553,875.00)	Member	Sell
15:59:02	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.2155	(2,553,875.00)	Member	Sell
15:59:02	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.2155	2,553,875.00	Member	Buy
15:59:03	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.2155	(2,553,875.00)	Member	Sell
15:59:03	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.2155	2,553,875.00	Member	Buy
16:28:54	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.2330	(2,046,600.00)	Member	Sell
16:32:19	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.2340	(2,046,800.00)	Member	Sell
16:32:19	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.2335	4,093,400.00	Client	Buy
16:40:54	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	660	660,000	10.2155	(6,742,230.00)	Member	Sell
16:40:54	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	660	660,000	10.2155	6,742,230.00	Client	Buy
16:40:54	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	90	90,000	10.2155	(919,395.00)	Member	Sell
16:40:54	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	90	90,000	10.2155	919,395.00	Client	Buy
Total Futures					9		2,005	2,005,000		20,486,650.00		
Total Options												
Total for € / R Foreign Exchange Future					9		2,005	2,005,000		20,486,650.00		
12:31:31	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	22	22,000	8.0000	(176,000.00)	Client	Sell
12:31:31	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	22	22,000	8.0000	176,000.00	Member	Buy
Total Futures					1		22	22,000		176,000.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		22	22,000		176,000.00		
17:18:37	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	185	185,000	8.3089	(1,537,146.50)	Member	Sell
17:18:37	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	185	185,000	8.3089	1,537,146.50	Client	Buy
17:25:29	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	370	370,000	8.3089	3,074,293.00	Member	Buy
17:25:29	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	370	370,000	8.3089	(3,074,293.00)	Client	Sell
Total Futures					2		555	555,000		4,611,439.50		
Total Options												
Total for CHF / R Foreign Exchange Future					2		555	555,000		4,611,439.50		
Total Futures					66		21,491	21,986,000		190,151,489.15		
Total Options												
Grand Total for all Instruments					66		21,491	21,986,000		190,151,489.15		