

Currency Futures & Options Matched Trades

Report for 23/04/2012

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
9:05:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9050	395,250.00	Member	Buy
9:07:45	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.9050	158,100.00	Member	Buy
9:08:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9095	(1,977,375.00)	Member	Sell
9:14:08	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9090	(1,977,250.00)	Member	Sell
9:19:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.0093	(400,465.00)	Member	Sell
9:19:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9193	3,959,650.00	Client	Buy
9:32:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8700	7,870,000.00	Member	Buy
9:32:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8700	(7,870,000.00)	Client	Sell
9:35:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.9130	(1,186,950.00)	Member	Sell
9:35:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.9130	1,186,950.00	Client	Buy
9:36:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9135	(395,675.00)	Member	Sell
9:36:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9135	395,675.00	Client	Buy
9:37:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.9134	3,165,360.00	Client	Buy
9:37:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.9134	(3,165,360.00)	Member	Sell
9:37:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.9150	174,130.00	Member	Buy
9:40:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.9210	(5,940,750.00)	Member	Sell
9:40:07	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.9210	(792,100.00)	Member	Sell
9:40:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.9150	174,130.00	Member	Buy
9:41:01	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9170	395,850.00	Member	Buy
9:41:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9170	395,850.00	Member	Buy
10:08:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9230	3,961,500.00	Member	Buy
10:08:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9182	395,910.00	Member	Buy
10:08:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9182	(395,910.00)	Client	Sell
10:12:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8530	392,650.00	Member	Buy
10:12:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9160	(3,958,000.00)	Client	Sell
10:16:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9182	79,182.00	Client	Buy
10:16:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9182	(79,182.00)	Member	Sell
10:30:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9150	395,750.00	Member	Buy
10:34:07	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.9110	237,330.00	Client	Buy
10:34:07	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.9110	(237,330.00)	Member	Sell
10:47:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9095	(395,475.00)	Member	Sell
10:47:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9095	395,475.00	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
10:53:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.9100	7,910.00	Client	Buy
11:05:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.9121	7,912.10	Member	Buy
11:05:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.9121	(7,912.10)	Client	Sell
11:08:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.9150	791,500.00	Member	Buy
11:23:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.9161	316,644.00	Member	Buy
11:32:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.9250	237,750.00	Member	Buy
11:34:33	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.9250	317,000.00	Member	Buy
11:40:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9323	(79,323.00)	Client	Sell
11:40:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9323	79,323.00	Member	Buy
11:52:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9356	(3,967,800.00)	Member	Sell
11:52:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9356	3,967,800.00	Client	Buy
12:38:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	171	171,000	7.9165	1,353,721.50	Member	Buy
12:38:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	546	546,000	7.9155	(4,321,863.00)	Client	Sell
13:06:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.9320	39,660.00	Client	Buy
13:06:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.9320	(39,660.00)	Client	Sell
13:06:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.9320	277,620.00	Client	Buy
13:06:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.9320	(277,620.00)	Member	Sell
13:09:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9315	(3,965,750.00)	Member	Sell
13:14:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.9275	317,100.00	Client	Buy
13:14:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.9275	(317,100.00)	Member	Sell
13:16:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9615	(398,075.00)	Member	Sell
13:16:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9345	3,967,250.00	Client	Buy
13:24:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9263	(3,963,150.00)	Member	Sell
13:25:08	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	7.9178	4,750,680.00	Member	Buy
13:25:08	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.9178	(7,917,800.00)	Client	Sell
13:25:08	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.9178	3,167,120.00	Member	Buy
13:25:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9963	(399,815.00)	Member	Sell
13:25:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9333	3,966,650.00	Client	Buy
13:31:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9213	(3,960,650.00)	Member	Sell
13:32:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	54	54,000	7.9163	427,480.20	Member	Buy
13:32:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	54	54,000	7.9163	(427,480.20)	Client	Sell
13:34:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.0713	(403,565.00)	Member	Sell
13:34:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9363	3,968,150.00	Client	Buy
13:43:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9385	3,969,250.00	Client	Buy
13:47:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9308	(3,965,400.00)	Member	Sell
14:03:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9310	(1,982,750.00)	Member	Sell
14:05:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.0010	(200,025.00)	Member	Sell
14:05:04	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9380	1,984,500.00	Client	Buy
14:19:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.9253	23,775.90	Client	Buy
14:19:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.9253	(23,775.90)	Member	Sell
14:33:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.9205	(95,046.00)	Client	Sell
14:33:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.9205	95,046.00	Member	Buy
14:41:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.9138	47,482.80	Member	Buy
14:41:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.9138	(47,482.80)	Client	Sell
14:42:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.9135	39,567.50	Member	Buy
14:42:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.9135	(39,567.50)	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
14:49:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.9057	118,585.50	Member	Buy
14:49:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.9057	(118,585.50)	Client	Sell
15:19:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9090	(1,977,250.00)	Member	Sell
15:20:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9090	(1,977,250.00)	Member	Sell
15:21:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.0090	(400,450.00)	Member	Sell
15:21:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9190	3,959,500.00	Client	Buy
15:33:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9100	(79,100.00)	Client	Sell
15:33:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9100	79,100.00	Member	Buy
15:38:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9100	3,955,000.00	Member	Buy
15:38:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9100	(3,955,000.00)	Client	Sell
15:52:45	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9065	(1,976,625.00)	Member	Sell
15:59:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.9107	(23,732.10)	Member	Sell
15:59:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.9107	23,732.10	Member	Buy
16:00:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.9075	2,372,250.00	Member	Buy
16:01:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.8955	2,368,650.00	Member	Buy
16:01:37	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.8955	(2,368,650.00)	Client	Sell
16:16:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.0506	(201,265.00)	Member	Sell
16:16:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9209	1,980,225.00	Client	Buy
16:20:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.9380	793,800.00	Member	Buy
16:22:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	7.9452	(4,767,120.00)	Member	Sell
16:22:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.9453	7,945,300.00	Client	Buy
16:22:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	7.9454	(3,178,160.00)	Member	Sell
16:23:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9302	396,510.00	Member	Buy
16:23:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9280	(1,982,000.00)	Client	Sell
16:24:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.9327	301,442.60	Member	Buy
16:24:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.9327	(301,442.60)	Client	Sell
16:27:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.9310	(1,387,925.00)	Member	Sell
16:27:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.9310	1,387,925.00	Client	Buy
16:27:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.9310	(1,387,925.00)	Member	Sell
16:27:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.9310	1,387,925.00	Client	Buy
16:27:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	47	47,000	7.9310	(372,757.00)	Member	Sell
16:27:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	47	47,000	7.9310	372,757.00	Client	Buy
16:27:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	189	189,000	7.9310	(1,498,959.00)	Member	Sell
16:27:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	189	189,000	7.9310	1,498,959.00	Client	Buy
16:27:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	264	264,000	7.9310	(2,093,784.00)	Member	Sell
16:27:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	264	264,000	7.9310	2,093,784.00	Client	Buy
16:29:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9390	3,969,500.00	Member	Buy
16:29:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9390	(3,969,500.00)	Client	Sell
16:41:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9300	3,965,000.00	Member	Buy
16:42:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9338	(3,966,900.00)	Client	Sell
16:45:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9386	(79,386.00)	Member	Sell
16:45:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9386	79,386.00	Client	Buy

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Total Futures					60		12,683	12,683,000		100,468,082.45		
Total Options												
Total for \$ / R Foreign Exchange Future					60		12,683	12,683,000		100,468,082.45		
12:52:03	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.7500	(127,500.00)	Client	Sell
12:52:03	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.7500	127,500.00	Member	Buy
15:38:32	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.7500	(6,375,000.00)	Member	Sell
15:38:32	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.7500	6,375,000.00	Client	Buy
Total Futures					2		510	510,000		6,502,500.00		
Total Options												
Total for £ / R Foreign Exchange Future					2		510	510,000		6,502,500.00		
14:36:51	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0979	(97,900.00)	Member	Sell
14:36:51	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	0.0979	97,900.00	Client	Buy
14:40:48	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	0.0980	(49,000.00)	Member	Sell
14:40:48	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	0.0980	49,000.00	Client	Buy
14:42:03	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	6	600,000	0.0980	(58,800.00)	Member	Sell
14:42:03	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	6	600,000	0.0980	58,800.00	Client	Buy
14:48:38	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	12	1,200,000	0.0980	(117,600.00)	Member	Sell
14:48:38	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	12	1,200,000	0.0980	117,600.00	Client	Buy
16:22:50	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	0.0986	(295,800.00)	Member	Sell
16:22:50	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	0.0986	295,800.00	Client	Buy
Total Futures					5		63	6,300,000		619,100.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					5		63	6,300,000		619,100.00		
Total Futures					67		13,256	19,493,000		107,589,682.45		
Total Options												
Grand Total for all Instruments					67		13,256	19,493,000		107,589,682.45		