

Currency Futures & Options Matched Trades

Report for 30/04/2012

| 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 |
|--------------|-------------------|-------------------------|----------|--------|--------------|--------------------------|----------|-----------------|--------------|-----------------|------------|----------|
| 8:00:36 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 100 | 100,000 | 7.7950 | (779,500.00) | Member | Sell |
| 8:00:36 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 100 | 100,000 | 7.7950 | 779,500.00 | Client | Buy |
| 8:00:36 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 25 | 25,000 | 7.7995 | 194,987.50 | Member | Buy |
| 8:00:36 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 25 | 25,000 | 7.7995 | (194,987.50) | Client | Sell |
| 8:52:52 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 50 | 50,000 | 7.8050 | 390,250.00 | Member | Buy |
| 8:52:52 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 50 | 50,000 | 7.8050 | (390,250.00) | Client | Sell |
| 9:10:02 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 50 | 50,000 | 7.7905 | (389,525.00) | Member | Sell |
| 9:10:02 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 50 | 50,000 | 7.7905 | 389,525.00 | Client | Buy |
| 9:14:08 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 100 | 100,000 | 7.7950 | (779,500.00) | Member | Sell |
| 9:15:42 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 120 | 120,000 | 7.7912 | 934,944.00 | Member | Buy |
| 9:15:42 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 120 | 120,000 | 7.7912 | (934,944.00) | Client | Sell |
| 9:18:18 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 120 | 120,000 | 7.7925 | 935,100.00 | Member | Buy |
| 9:18:18 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 120 | 120,000 | 7.7925 | (935,100.00) | Client | Sell |
| 9:30:40 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 4 | 4,000 | 7.8005 | (31,202.00) | Member | Sell |
| 9:30:40 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 4 | 4,000 | 7.8005 | 31,202.00 | Client | Buy |
| 9:31:07 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 5 | 5,000 | 7.7980 | 38,990.00 | Client | Buy |
| 9:31:07 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 5 | 5,000 | 7.7980 | (38,990.00) | Member | Sell |
| 9:32:06 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 3,485 | 3,485,000 | 7.7990 | 27,179,515.00 | Member | Buy |
| 9:32:06 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 3,485 | 3,485,000 | 7.7990 | (27,179,515.00) | Client | Sell |
| 9:36:39 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 200 | 200,000 | 7.7995 | (1,559,900.00) | Member | Sell |
| 9:36:39 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 200 | 200,000 | 7.7995 | 1,559,900.00 | Client | Buy |
| 9:37:18 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 120 | 120,000 | 7.7940 | 935,280.00 | Member | Buy |
| 9:37:19 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 120 | 120,000 | 7.7940 | (935,280.00) | Client | Sell |
| 9:45:57 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 100 | 100,000 | 7.7940 | (779,400.00) | Member | Sell |
| 9:45:57 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 100 | 100,000 | 7.7940 | 779,400.00 | Client | Buy |
| 9:46:11 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 50 | 50,000 | 7.7940 | (389,700.00) | Member | Sell |
| 9:46:11 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 50 | 50,000 | 7.7940 | 389,700.00 | Client | Buy |
| 9:47:08 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 3 | 3,000 | 7.7930 | 23,379.00 | Client | Buy |
| 9:47:08 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 3 | 3,000 | 7.7930 | (23,379.00) | Member | Sell |
| 9:47:12 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 180 | 180,000 | 7.7900 | 1,402,200.00 | Client | Buy |
| 9:47:12 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 180 | 180,000 | 7.7900 | (1,402,200.00) | Member | Sell |
| 10:12:27 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 120 | 120,000 | 7.7957 | 935,484.00 | 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 |
|--------------|-------------------|-------------------------|----------|--------|--------------|--------------------------|----------|-----------------|--------------|-----------------|------------|----------|
| 10:12:27 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 120 | 120,000 | 7.7957 | (935,484.00) | Client | Sell |
| 10:22:58 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 50 | 50,000 | 7.7950 | (389,750.00) | Member | Sell |
| 10:32:35 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 2 | 2,000 | 7.8000 | (15,600.00) | Client | Sell |
| 10:34:29 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 30 | 30,000 | 7.8000 | 234,000.00 | Client | Buy |
| 10:34:29 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 28 | 28,000 | 7.8000 | (218,400.00) | Member | Sell |
| 10:56:55 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 123 | 123,000 | 7.7960 | 958,908.00 | Member | Buy |
| 10:56:55 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 123 | 123,000 | 7.7960 | (958,908.00) | Client | Sell |
| 11:02:50 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 200 | 200,000 | 7.8000 | 1,560,000.00 | Client | Buy |
| 11:02:50 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 200 | 200,000 | 7.8000 | (1,560,000.00) | Member | Sell |
| 11:08:12 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 700 | 700,000 | 7.8010 | (5,460,700.00) | Member | Sell |
| 11:08:12 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 700 | 700,000 | 7.8010 | 5,460,700.00 | Client | Buy |
| 11:15:28 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 80 | 80,000 | 7.8000 | 624,000.00 | Client | Buy |
| 11:29:35 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 191 | 191,000 | 7.8029 | (1,490,353.90) | Client | Sell |
| 11:29:35 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 111 | 111,000 | 7.8050 | 866,355.00 | Member | Buy |
| 11:52:03 | \$ / R 17/09/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 58 | 58,000 | 7.9130 | (458,954.00) | Member | Sell |
| 11:52:03 | \$ / R 17/09/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 58 | 58,000 | 7.9130 | 458,954.00 | Client | Buy |
| 12:44:08 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 50 | 50,000 | 7.8035 | (390,175.00) | Member | Sell |
| 12:44:08 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 200 | 200,000 | 7.7971 | 1,559,420.00 | Client | Buy |
| 12:52:58 | \$ / R 17/09/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 10 | 10,000 | 7.9000 | 79,000.00 | Client | Buy |
| 12:52:58 | \$ / R 17/09/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 10 | 10,000 | 7.9000 | (79,000.00) | Member | Sell |
| 13:01:28 | \$ / R 17/09/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 20 | 20,000 | 7.8950 | 157,900.00 | Client | Buy |
| 13:01:28 | \$ / R 17/09/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 20 | 20,000 | 7.8950 | (157,900.00) | Member | Sell |
| 13:35:50 | \$ / R 17/09/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 10 | 10,000 | 7.8800 | 78,800.00 | Client | Buy |
| 13:35:50 | \$ / R 17/09/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 10 | 10,000 | 7.8800 | (78,800.00) | Member | Sell |
| 13:37:18 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 750 | 750,000 | 7.7765 | 5,832,375.00 | Member | Buy |
| 13:37:18 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 750 | 750,000 | 7.7765 | (5,832,375.00) | Member | Sell |
| 13:46:00 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 500 | 500,000 | 7.7749 | 3,887,450.00 | Member | Buy |
| 13:46:00 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 500 | 500,000 | 7.7749 | (3,887,450.00) | Member | Sell |
| 13:46:05 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1,000 | 1,000,000 | 7.7720 | (7,772,000.00) | Member | Sell |
| 13:46:05 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1,000 | 1,000,000 | 7.7720 | 7,772,000.00 | Client | Buy |
| 14:13:14 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 100 | 100,000 | 7.8100 | 781,000.00 | Client | Buy |
| 14:13:14 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 100 | 100,000 | 7.8100 | (781,000.00) | Member | Sell |
| 14:37:29 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 4 | 4,000 | 7.8000 | 31,200.00 | Client | Buy |
| 14:37:29 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 4 | 4,000 | 7.8000 | (31,200.00) | Member | Sell |
| 14:37:59 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1,000 | 1,000,000 | 7.7980 | 7,798,000.00 | Member | Buy |
| 14:43:28 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 50 | 50,000 | 7.6880 | 384,400.00 | Member | Buy |
| 14:43:28 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1,000 | 1,000,000 | 7.7925 | (7,792,500.00) | Client | Sell |
| 15:32:49 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 5 | 5,000 | 7.7900 | 38,950.00 | Client | Buy |
| 15:33:18 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 2 | 2,000 | 7.7900 | 15,580.00 | Client | Buy |
| 15:33:18 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 7 | 7,000 | 7.7900 | (54,530.00) | Client | Sell |
| 16:13:19 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 11,932 | 11,932,000 | 7.7575 | 92,562,490.00 | Member | Buy |
| 16:13:19 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 11,932 | 11,932,000 | 7.7575 | (92,562,490.00) | Client | Sell |
| 16:45:16 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 3 | 3,000 | 7.7947 | (23,384.10) | Client | Sell |
| 16:45:16 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 3 | 3,000 | 7.7947 | 23,384.10 | Member | Buy |
| 16:45:22 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 3 | 3,000 | 7.7947 | (23,384.10) | Client | Sell |
| 16:45:22 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 3 | 3,000 | 7.7947 | 23,384.10 | 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 |
|---|-------------------|-------------------------|----------|--------|--------------|--------------------------|---------------|-------------------|--------------|-----------------------|------------|----------|
| 16:57:18 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1 | 1,000 | 7.8010 | 7,801.00 | Member | Buy |
| 16:57:20 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1 | 1,000 | 7.8010 | 7,801.00 | Member | Buy |
| 16:57:21 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1 | 1,000 | 7.8010 | 7,801.00 | Member | Buy |
| 16:57:22 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1 | 1,000 | 7.8010 | 7,801.00 | Member | Buy |
| 16:57:23 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1 | 1,000 | 7.8010 | 7,801.00 | Member | Buy |
| 16:57:24 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1 | 1,000 | 7.8010 | 7,801.00 | Member | Buy |
| 16:57:26 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1 | 1,000 | 7.8010 | 7,801.00 | Member | Buy |
| 16:57:27 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 50 | 50,000 | 7.8010 | (390,050.00) | Client | Sell |
| 16:57:27 | \$ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 1 | 1,000 | 7.8010 | 7,801.00 | Member | Buy |
| 16:57:36 | \$ / R 17/09/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 300 | 300,000 | 7.9052 | 2,371,560.00 | Member | Buy |
| 16:57:36 | \$ / R 17/09/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 300 | 300,000 | 7.9052 | (2,371,560.00) | Client | Sell |
| Total Futures | | | | | 68 | | 21,953 | 21,953,000 | | 170,693,242.15 | | |
| Total Options | | | | | | | | | | | | |
| Total for \$ / R Foreign Exchange Future | | | | | 68 | | 21,953 | 21,953,000 | | 170,693,242.15 | | |
| 17:17:46 | £ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 2,350 | 2,350,000 | 12.6681 | (29,770,035.00) | Member | Sell |
| 17:17:46 | £ / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 2,350 | 2,350,000 | 12.6681 | 29,770,035.00 | Client | Buy |
| Total Futures | | | | | 1 | | 2,350 | 2,350,000 | | 29,770,035.00 | | |
| Total Options | | | | | | | | | | | | |
| Total for £ / R Foreign Exchange Future | | | | | 1 | | 2,350 | 2,350,000 | | 29,770,035.00 | | |
| 13:35:50 | € / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 90 | 90,000 | 10.2900 | 926,100.00 | Client | Buy |
| 13:35:51 | € / R 18/06/2012 | Foreign Exchange Future | | 0.00 | 1 | 1,000 | 90 | 90,000 | 10.2900 | (926,100.00) | Member | Sell |
| Total Futures | | | | | 1 | | 90 | 90,000 | | 926,100.00 | | |
| Total Options | | | | | | | | | | | | |
| Total for € / R Foreign Exchange Future | | | | | 1 | | 90 | 90,000 | | 926,100.00 | | |
| Total Futures | | | | | 70 | | 24,393 | 24,393,000 | | 201,389,377.15 | | |
| Total Options | | | | | | | | | | | | |
| Grand Total for all Instruments | | | | | 70 | | 24,393 | 24,393,000 | | 201,389,377.15 | | |