

Currency Futures & Options Matched Trades

Report for 24/04/2012

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
8:07:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9265	(1,981,625.00)	Member	Sell
8:52:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.0265	(200,662.50)	Member	Sell
8:52:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9365	1,984,125.00	Client	Buy
9:01:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8975	(15,795.00)	Member	Sell
9:01:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8975	15,795.00	Client	Buy
9:10:47	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	33	33,000	7.9030	(260,799.00)	Member	Sell
9:10:47	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	33	33,000	7.9030	260,799.00	Client	Buy
9:11:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8927	78,927.00	Member	Buy
9:11:31	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8927	(78,927.00)	Client	Sell
9:19:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	125	125,000	7.9000	(987,500.00)	Member	Sell
9:19:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	125	125,000	7.9000	987,500.00	Member	Buy
9:28:45	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8940	3,947,000.00	Member	Buy
9:31:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8240	391,200.00	Member	Buy
9:31:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8870	(3,943,500.00)	Client	Sell
9:34:07	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.9085	15,817,000.00	Member	Buy
9:34:07	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.9085	(15,817,000.00)	Client	Sell
9:41:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8925	197,312.50	Client	Buy
9:41:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	475	475,000	7.8910	3,748,225.00	Member	Buy
9:44:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8110	390,550.00	Member	Buy
9:44:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8830	(3,941,500.00)	Client	Sell
9:52:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.8888	315,552.00	Client	Buy
9:52:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.8888	(315,552.00)	Member	Sell
9:53:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8852	(39,426.00)	Member	Sell
9:53:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8852	39,426.00	Client	Buy
9:58:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.8825	5,911,875.00	Member	Buy
9:58:32	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8822	1,970,550.00	Member	Buy
10:15:52	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	650	650,000	7.9925	(5,195,125.00)	Member	Sell
10:15:52	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	650	650,000	7.9925	5,195,125.00	Client	Buy
10:16:40	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8724	(7,872,400.00)	Client	Sell
10:16:47	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7824	778,240.00	Member	Buy
10:52:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.8816	31,526.40	Member	Buy
10:52:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.8816	(31,526.40)	Client	Sell

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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
10:55:52	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.8926	(31,570.40)	Member	Sell
10:55:52	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.8926	31,570.40	Client	Buy
11:18:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8945	7,894,500.00	Member	Buy
11:27:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7945	779,450.00	Member	Buy
11:27:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8845	(7,884,500.00)	Client	Sell
11:32:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8970	3,948,500.00	Member	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8950	1,973,750.00	Member	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.8963	(5,922,225.00)	Client	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8998	(394,990.00)	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8998	394,990.00	Client	Buy
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5,401	5,401,000	8.0050	(43,235,005.00)	Member	Sell
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5,401	5,401,000	8.0050	43,235,005.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	110	110,000	7.9057	869,627.00	Member	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	110	110,000	7.9057	(869,627.00)	Client	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9069	79,069.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9069	(79,069.00)	Member	Sell
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.0069	80,069.00	Member	Buy
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.0069	(80,069.00)	Client	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8980	(1,974,500.00)	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8980	1,974,500.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8800	39,400.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8800	(39,400.00)	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8750		Member	Sell
	\$ / R 18/06/2012	· ·		0.00	1	1,000	500	500,000	7.8750	(3,937,500.00) 3,937,500.00		
	·	Foreign Exchange Future			1		20				Member	Buy
	\$ / R 18/06/2012 \$ / B 18/06/2012	Foreign Exchange Future		0.00	1	1,000		20,000	7.8705	157,410.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	•	1,000	20	20,000	7.8705	(157,410.00)	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.8700	236,100.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.8700	(236,100.00)	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8650	196,625.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8650	(196,625.00)	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8639	(786,390.00)	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8639	786,390.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8690	(1,967,250.00)	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8690	1,967,250.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	7.8650	19,662,500.00	Member	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8750	393,750.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8750	(393,750.00)	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8847	394,235.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8847	(394,235.00)	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8671	39,335.50	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8671	(39,335.50)	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	600	600,000	7.8731	(4,723,860.00)	Member	Sell
14:14:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8731	1,968,275.00	Member	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8667	1,966,675.00	Member	Buy
14:19:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8667	(1,966,675.00)	Client	Sell
14:32:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	350	350,000	7.8765	2,756,775.00	Member	Buy

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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
14:34:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8829	(1,970,725.00)	Member	Sell
14:34:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8829	1,970,725.00	Member	Buy
15:10:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8800	39,400.00	Client	Buy
15:10:12	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8800	(39,400.00)	Member	Sell
15:13:53	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8692	(3,934,600.00)	Member	Sell
15:15:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8992	(394,960.00)	Member	Sell
15:15:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8722	3,936,100.00	Client	Buy
15:19:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8682	78,682.00	Client	Buy
15:19:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8682	(78,682.00)	Member	Sell
15:23:40	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8680	(7,868,000.00)	Member	Sell
15:25:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8150	3,907,500.00	Member	Buy
15:25:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	7.8550	(19,637,500.00)	Client	Sell
15:25:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8678	(78,678.00)	Member	Sell
15:25:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8678	78,678.00	Client	Buy
15:26:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8650	15,730.00	Client	Buy
15:26:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8650	(15,730.00)	Member	Sell
15:27:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.0680	, ,		Sell
15:27:11	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8780	7,878,000.00	Client	Buy
15:27:52	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.8630	1,572,600.00	Client	Buy
15:27:52	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.8630	(1,572,600.00)	Member	Sell
15:30:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.8600	471,600.00	Client	Buy
15:30:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.8600	(471,600.00)	Member	Sell
15:30:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8600	393,000.00	Client	Buy
15:30:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8600	(393,000.00)	Member	Sell
15:31:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8525	196,312.50	Client	Buy
15:31:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8525	(196,312.50)	Member	Sell
15:34:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8450	392,250.00	Client	Buy
15:34:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8450	(392,250.00)	Member	Sell
15:34:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.8400	235,200.00	Client	Buy
15:34:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.8400			Sell
15:36:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8470	(3,923,500.00)	Member	Sell
15:58:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8495	156,990.00	Member	Buy
15:58:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8495	(156,990.00)	Client	Sell
16:05:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.8510	942,120.00	Client	Buy
16:05:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.8510	(942,120.00)	Member	Sell
16:05:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.8499	941,988.00	Client	Buy
	\$ / R 18/06/2012 \$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.8499			Sell
16:05:36	\$ / R 18/06/2012 \$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	34	34,000	7.8462	266,770.80	Client	Buy
	\$ / R 18/06/2012 \$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	34	34,000	7.8462			Sell
					1							
	\$ / R 18/06/2012 \$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50 500	50,000	7.9970	(399,850.00)		Sell
16:15:39	·	Foreign Exchange Future		0.00		1,000	500 100	500,000	7.8620	3,931,000.00	Client	Buy
16:30:10	\$ / R 18/06/2012 \$ / B 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8588	, ,	Member	Sell
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8588	785,880.00	Client	Buy
	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8575	39,287.50	Member	Buy
16:36:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8575		Client	Sell
16:58:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.8550	235,650.00	Client	Buy

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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
16:58:46	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.8550	(235,650.00)	Member	Sell
Total Fut	ures				63		20,698	20,697,500		163,827,770.10		
Total Opt	ions											
Total for	\$ / R Foreign Exchange Fu	ıture			63		20,698	20,697,500		163,827,770.10		
12:11:00	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.7500	(25,500.00)	Client	Sell
12:11:00	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.7500	25,500.00	Member	Buy
Total Fut	ures				1		2	2,000		25,500.00		
Total Opt	ions											
Total for	€ / R Foreign Exchange Fu	uture			1		2	2,000		25,500.00		
9:15:18	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	12	1,200,000	0.0982	(117,840.00)	Member	Sell
9:15:18	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	12	1,200,000	0.0982	117,840.00	Client	Buy
15:58:06	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	24	2,400,000	0.0976	(234,240.00)	Member	Sell
15:58:06	¥ / R 18/06/2012	Foreign Exchange Future		0.00	1	100,000	24	2,400,000	0.0976	234,240.00	Client	Buy
Total Fut	ures				2		36	3,600,000		352,080.00		
Total Opt	ions											
Total for	¥ / R Foreign Exchange Fu	ıture			2		36	3,600,000		352,080.00		
10:15:56	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5357	5,267,850.00	Member	Buy
10:15:56	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5357	(5,267,850.00)	Client	Sell
12:14:24	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4045	1,040,450.00	Member	Buy
12:14:24	€ / R 18/06/2012	Foreign Exchange Future	_	0.00	1	1,000	100	100,000	10.4045	(1,040,450.00)	Client	Sell
13:01:22	€ / R 18/06/2012	Foreign Exchange Future	С	10.30	1	1,000	225	225,000	235.0000	52,875,000.00	Member	Buy
13:01:22	€ / R 18/06/2012	Foreign Exchange Future	С	10.30	1	1,000	225	225,000	235.0000	(52,875,000.00)	Client	Sell
13:48:51 13:48:51	€ / R 18/06/2012 € / R 18/06/2012	Foreign Exchange Future Foreign Exchange Future		0.00 0.00	1 1	1,000 1,000	2,000 2,000	2,000,000 2,000,000	10.3622 10.3622	(20,724,400.00) 20,724,400.00	Member Client	Sell Buy
Total Fut		r oroign Exonange r date		0.00	3	.,000	2,600	2,600,000	. 0.0022	27,032,700.00	00	24,
					1		225	225,000		52,875,000.00		
Total Options							·					
TOTAL TOP	€ / R Foreign Exchange Fu	iture			4		2,825	2,825,000		79,907,700.00		
Total Futures					69		23,336	26,899,500		191,238,050.10		
Total Opt	ions				1		225	225,000		52,875,000.00		
Grand T	otal for all Instruments				70		23,561	27,124,500		244,113,050.10		