

Currency Futures & Options Matched Trades

Report for 25/05/2012

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
8:27:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3340	(833,400.00)	Member	Sell
8:27:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3340	833,400.00	Client	Buy
9:10:55	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.4080	8,408,000.00	Member	Buy
9:11:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.3890	(33,556.00)	Member	Sell
9:11:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.3890	33,556.00	Client	Buy
9:16:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.3500	(33,400.00)	Client	Sell
9:25:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3080	830,800.00	Member	Buy
9:25:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.3980	(8,398,000.00)	Client	Sell
9:27:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	13	13,000	8.3530	(108,589.00)	Client	Sell
9:27:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	13	13,000	8.3530	108,589.00	Member	Buy
9:32:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3585	(4,179,250.00)	Member	Sell
9:33:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3835	(419,175.00)	Member	Sell
9:33:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3610	4,180,500.00	Client	Buy
9:42:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.3660	6,274,500.00	Member	Buy
9:42:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.3660	(6,274,500.00)	Member	Sell
9:52:13	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.4750	(1,271,250.00)	Client	Sell
10:00:48	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4700	(847,000.00)	Client	Sell
10:00:48	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.4730	2,118,250.00	Client	Buy
10:22:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3500	835,000.00	Client	Buy
10:22:17	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3500	(835,000.00)	Member	Sell
10:23:21	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.5760	(8,576.00)	Member	Sell
10:23:21	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.5760	8,576.00	Member	Buy
10:33:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.3458	(3,338,320.00)	Member	Sell
10:34:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3521	(41,760.50)	Member	Sell
10:34:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3521	41,760.50	Client	Buy
10:40:45	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3568	(4,178,400.00)	Member	Sell
10:46:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3797	8,379.70	Client	Buy
10:46:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3797	(8,379.70)	Member	Sell
10:57:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	8.6725	26,017,500.00	Member	Buy
10:57:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	350	350,000	8.6725	(3,035,375.00)	Client	Sell
11:03:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2,650	2,650,000	8.6725	(22,982,125.00)	Client	Sell
11:15:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3640	(4,182,000.00)	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
11:35:32	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	34	34,000	8.4764	288,197.60	Member	Buy
11:35:32	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	34	34,000	8.4764	(288,197.60)	Client	Sell
11:40:04	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	39	39,000	8.4750	(330,525.00)	Client	Sell
11:40:04	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	39	39,000	8.4750	330,525.00	Member	Buy
11:41:24	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	39	39,000	8.4761	330,567.90	Member	Buy
11:41:24	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	39	39,000	8.4761	(330,567.90)	Client	Sell
11:44:47	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.4832	(1,272,480.00)	Member	Sell
11:44:47	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.4832	1,272,480.00	Client	Buy
11:47:07	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3600	4,180,000.00	Client	Buy
11:47:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3888	(419,440.00)	Member	Sell
11:47:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3940	(419,700.00)	Member	Sell
11:47:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3670	4,183,500.00	Client	Buy
11:51:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3683	4,184,150.00	Member	Buy
11:51:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3683	(4,184,150.00)	Member	Sell
12:08:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3559	2,088,975.00	Member	Buy
12:08:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3559	(2,088,975.00)	Member	Sell
12:10:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3510	25,053.00	Client	Buy
12:10:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3510	(25,053.00)	Member	Sell
12:11:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.3500	(50,100.00)	Member	Sell
12:11:53	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.4518	1,690,360.00	Member	Buy
12:11:53	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.4518	(1,690,360.00)	Client	Sell
12:11:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	85	85,000	8.3477	(709,554.50)	Member	Sell
12:11:57	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	490	490,000	8.3462	4,089,638.00	Client	Buy
12:17:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.3450	33,380.00	Client	Buy
12:17:42	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3450	(25,035.00)	Member	Sell
12:17:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	24	24,000	8.3436	200,246.40	Client	Buy
12:17:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	24	24,000	8.3436	(200,246.40)	Member	Sell
12:17:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.3435	166,870.00	Client	Buy
12:17:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.3435	(166,870.00)	Member	Sell
12:20:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	198	198,000	8.3270	1,648,746.00	Member	Buy
12:20:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	198	198,000	8.3270	(1,648,746.00)	Member	Sell
12:41:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.3600	(50,160.00)	Member	Sell
12:41:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.3600	50,160.00	Client	Buy
12:44:27	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4700	(847,000.00)	Client	Sell
12:44:27	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4700	847,000.00	Member	Buy
12:48:19	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	173	173,000	8.4820	1,467,386.00	Member	Buy
12:48:19	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	173	173,000	8.4820	(1,467,386.00)	Member	Sell
12:49:52	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3712	4,185,600.00	Member	Buy
12:49:52	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3712	(4,185,600.00)	Member	Sell
13:01:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3583	(25,074.90)	Client	Sell
13:02:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	8.3800	67,040.00	Client	Buy
13:02:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	7	7,000	8.3800	(58,660.00)	Member	Sell
13:05:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.3717	8,371,700.00	Member	Buy
14:12:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3047	830,470.00	Member	Buy
14:12:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.3650	(8,365,000.00)	Client	Sell
14:12:50	\$ / R 17/09/2012	Foreign Exchange Future	P	8.25	1	1,000	1,000	1,000,000	240.0000	240,000,000.00	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
14:12:50	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	1,000	1,000,000	260.0000	(260,000,000.00)	Client	Sell
14:12:50	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	790	790,000	8.4884	6,705,836.00	Client	Buy
14:27:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3800	(83,800.00)	Client	Sell
14:27:16	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3800	83,800.00	Member	Buy
14:54:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3992	839,920.00	Member	Buy
14:54:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3992	(839,920.00)	Client	Sell
15:20:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	113	113,000	8.3970	948,861.00	Member	Buy
15:20:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	113	113,000	8.3970	(948,861.00)	Client	Sell
15:21:11	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5288	(170,576.00)	Member	Sell
15:21:11	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5288	170,576.00	Client	Buy
15:33:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	887	887,000	8.3970	7,448,139.00	Member	Buy
15:33:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	887	887,000	8.3970	(7,448,139.00)	Member	Sell
16:00:31	\$ / R 17/09/2012	Foreign Exchange Future	P	8.25	1	1,000	200	200,000	240.0000	48,000,000.00	Client	Buy
16:00:31	\$ / R 17/09/2012	Foreign Exchange Future	P	8.25	1	1,000	100	100,000	240.0000	24,000,000.00	Client	Buy
16:00:31	\$ / R 17/09/2012	Foreign Exchange Future	P	8.25	1	1,000	1,200	1,200,000	240.0000	288,000,000.00	Client	Buy
16:01:22	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	200	200,000	260.0000	(52,000,000.00)	Client	Sell
16:01:22	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	100	100,000	260.0000	(26,000,000.00)	Client	Sell
16:01:22	\$ / R 17/09/2012	Foreign Exchange Future	C	8.75	1	1,000	1,200	1,200,000	260.0000	(312,000,000.00)	Client	Sell
16:02:32	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	158	158,000	8.4884	1,341,167.20	Client	Buy
16:02:32	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	79	79,000	8.4884	670,583.60	Client	Buy
16:02:32	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	948	948,000	8.4884	8,047,003.20	Client	Buy
16:27:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.4010	(8,401,000.00)	Member	Sell
16:29:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4310	(843,100.00)	Member	Sell
16:29:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.4040	8,404,000.00	Client	Buy
16:33:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.3869	8,386,900.00	Member	Buy
16:34:47	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3652	4,182,600.00	Member	Buy
16:34:47	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3652	(4,182,600.00)	Member	Sell
16:36:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4179	841,790.00	Member	Buy
16:36:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.3900	(8,390,000.00)	Client	Sell
16:38:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3923	1,678,460.00	Member	Buy
16:38:48	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3923	(1,678,460.00)	Member	Sell
16:39:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3926	1,678,520.00	Member	Buy
16:39:21	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3926	(1,678,520.00)	Member	Sell
16:39:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.3945	167,890.00	Member	Buy
16:39:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.3945	(167,890.00)	Client	Sell
17:00:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.4070	4,203,500.00	Member	Buy
17:00:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.4070	(4,203,500.00)	Client	Sell
Total Futures					54		16,278	16,277,500		137,461,852.80		
Total Options					4		2,500	2,500,000		625,000,000.00		
Total for \$ / R Foreign Exchange Future					58		18,778	18,777,500		762,461,852.80		
14:40:50	£ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.3200	6,660,000.00	Client	Buy
14:40:50	£ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.3200	(6,660,000.00)	Member	Sell
17:15:51	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	525	525,000	13.1164	6,886,110.00	Member	Buy

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17:15:51	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	525	525,000	13.1164	(6,886,110.00)	Client	Sell
Total Futures					2		1,025	1,025,000		13,546,110.00		
Total Options												
Total for £ / R Foreign Exchange Future					2		1,025	1,025,000		13,546,110.00		
15:19:46	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	84	84,000	10.5260	(884,184.00)	Member	Sell
15:19:46	€ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	84	84,000	10.5260	884,184.00	Client	Buy
Total Futures					1		84	84,000		884,184.00		
Total Options												
Total for € / R Foreign Exchange Future					1		84	84,000		884,184.00		
17:15:51	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3,805	3,805,000	8.7595	(33,329,897.50)	Member	Sell
17:15:51	CHF / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3,805	3,805,000	8.7595	33,329,897.50	Client	Buy
Total Futures					1		3,805	3,805,000		33,329,897.50		
Total Options												
Total for CHF / R Foreign Exchange Future					1		3,805	3,805,000		33,329,897.50		
Total Futures					58		21,192	21,191,500		185,222,044.30		
Total Options					4		2,500	2,500,000		625,000,000.00		
Grand Total for all Instruments					62		23,692	23,691,500		810,222,044.30		