

Currency Futures & Options Matched Trades

Report for 19/04/2012

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
8:10:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9943	79,943.00	Member	Buy
8:10:43	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9943	(79,943.00)	Client	Sell
8:14:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	7.8910	19,727,500.00	Member	Buy
8:14:36	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	7.8910	(19,727,500.00)	Client	Sell
9:01:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8745	78,745.00	Member	Buy
9:01:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8745	(78,745.00)	Client	Sell
9:01:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8700	(39,350.00)	Client	Sell
9:01:22	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8700	39,350.00	Member	Buy
9:01:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8700	(39,350.00)	Client	Sell
9:01:23	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8700	39,350.00	Member	Buy
9:01:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8700	(39,350.00)	Client	Sell
9:01:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8700	39,350.00	Member	Buy
9:01:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8700	(39,350.00)	Client	Sell
9:01:25	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8700	39,350.00	Member	Buy
9:06:10	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.9000	(355,500.00)	Member	Sell
9:26:24	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.9900	479,400.00	Client	Buy
9:26:24	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.9900	(479,400.00)	Member	Sell
9:28:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.8800	1,576,000.00	Client	Buy
9:28:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.8800	(1,576,000.00)	Member	Sell
9:28:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	260	260,000	7.8835	2,049,710.00	Client	Buy
9:28:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	215	215,000	7.8800	(1,694,200.00)	Member	Sell
9:53:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8728	3,936,400.00	Member	Buy
9:53:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8726	(7,872,600.00)	Client	Sell
9:53:05	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8725	3,936,250.00	Member	Buy
9:54:40	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.8602	31,440.80	Member	Buy
9:54:40	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.8602	(31,440.80)	Client	Sell
9:57:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8683	39,341.50	Member	Buy
9:57:24	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8683	(39,341.50)	Client	Sell
9:58:45	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9772	79,772.00	Member	Buy
9:58:45	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9772	(79,772.00)	Client	Sell
10:12:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.8800	157,600.00	Client	Buy
10:14:15	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8695	3,934,750.00	Member	Buy

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10:16:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8800	78,800.00	Client	Buy
10:17:59	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.9858	(39,929.00)	Member	Sell
10:17:59	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.9858	39,929.00	Client	Buy
10:22:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7945	389,725.00	Member	Buy
10:22:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.8620	(3,931,000.00)	Client	Sell
10:48:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.8800	(47,280.00)	Client	Sell
10:48:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.8800	47,280.00	Client	Buy
10:48:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.8800	(31,520.00)	Client	Sell
10:48:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.8800	31,520.00	Client	Buy
11:08:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8905	1,972,625.00	Member	Buy
11:08:13	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8905	(1,972,625.00)	Client	Sell
11:17:53	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9000	395,000.00	Client	Buy
11:28:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8910	1,972,750.00	Member	Buy
11:30:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8610	196,525.00	Member	Buy
11:30:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8880	(1,972,000.00)	Client	Sell
13:23:51	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.9000	(395,000.00)	Member	Sell
13:24:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9300	(198,250.00)	Member	Sell
13:24:29	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9030	1,975,750.00	Client	Buy
13:37:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9259	79,259.00	Client	Buy
13:37:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9259	(79,259.00)	Member	Sell
13:43:54	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9200	(1,980,000.00)	Member	Sell
13:46:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9500	(198,750.00)	Member	Sell
13:46:19	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9230	1,980,750.00	Client	Buy
13:58:03	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.9220	7,922,000.00	Member	Buy
14:15:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8965	394,825.00	Client	Buy
14:15:59	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.8965	(394,825.00)	Member	Sell
14:20:09	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9090	(1,977,250.00)	Member	Sell
14:20:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9390	(198,475.00)	Member	Sell
14:20:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9120	1,978,000.00	Client	Buy
14:21:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.8920	789,200.00	Member	Buy
14:21:38	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.9190	(7,919,000.00)	Client	Sell
14:30:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9212	3,960,600.00	Member	Buy
14:30:34	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9212	(3,960,600.00)	Member	Sell
14:30:34	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.0252	4,012,600.00	Member	Buy
14:30:34	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.0252	(4,012,600.00)	Member	Sell
14:38:06	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9240	1,981,000.00	Member	Buy
14:38:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9186	197,965.00	Member	Buy
14:38:39	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9186	(197,965.00)	Client	Sell
14:40:02	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.9300	158,600.00	Member	Buy
14:44:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9330	79,330.00	Member	Buy
14:44:30	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.9330	(79,330.00)	Client	Sell
14:54:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.8540	196,350.00	Member	Buy
14:54:14	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9170	(1,979,250.00)	Client	Sell
15:14:20	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9194	(1,979,850.00)	Member	Sell
15:16:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9494	(198,735.00)	Member	Sell
15:16:41	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9224	1,980,600.00	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
15:36:50	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.0300	321,200.00	Client	Buy
15:36:50	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.0300	(321,200.00)	Member	Sell
15:42:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.9243	(23,772.90)	Member	Sell
15:42:26	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.9243	23,772.90	Client	Buy
15:52:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9117	(3,955,850.00)	Member	Sell
15:52:00	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.9117	3,955,850.00	Member	Buy
16:09:11	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2,595	2,595,000	8.0425	(20,870,287.50)	Member	Sell
16:09:11	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	620	620,000	8.0425	4,986,350.00	Client	Buy
16:10:18	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	545	545,000	8.0425	4,383,162.50	Client	Buy
16:10:18	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.0425	1,608,500.00	Client	Buy
16:10:18	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	950	950,000	8.0425	7,640,375.00	Client	Buy
16:10:19	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	280	280,000	8.0425	2,251,900.00	Client	Buy
16:11:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.8940	(7,894,000.00)	Member	Sell
16:11:56	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	880	880,000	7.8940	6,946,720.00	Client	Buy
16:12:44	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.8940	947,280.00	Client	Buy
16:12:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.8940	(947,280.00)	Client	Sell
16:12:58	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	120	120,000	7.8940	947,280.00	Client	Buy
16:32:39	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.0230	(16,046,000.00)	Member	Sell
16:32:39	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.0230	16,046,000.00	Client	Buy
16:34:18	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9115	(1,977,875.00)	Member	Sell
16:35:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.9965	(199,912.50)	Member	Sell
16:35:35	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.9200	1,980,000.00	Client	Buy
16:36:24	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.0188	(3,207,520.00)	Member	Sell
16:36:24	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.0188	3,207,520.00	Member	Buy
16:36:30	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.0188	3,207,520.00	Member	Buy
16:36:30	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.0188	(3,207,520.00)	Member	Sell
16:59:40	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.9011	(2,370,330.00)	Client	Sell
16:59:40	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.9052	711,468.00	Member	Buy
17:01:47	\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.9011	(711,099.00)	Client	Sell
17:02:01	\$ / R 17/09/2012	Foreign Exchange Future	P	7.40	1	1,000	8,000	8,000,000	86.0000	(688,000,000.00)	Member	Sell
17:02:01	\$ / R 17/09/2012	Foreign Exchange Future	P	7.40	1	1,000	8,000	8,000,000	86.0000	688,000,000.00	Client	Buy
Total Futures					54		16,100	16,099,500		127,944,057.95		
Total Options					1		8,000	8,000,000		688,000,000.00		
Total for \$ / R Foreign Exchange Future					55		24,100	24,099,500		815,944,057.95		
12:01:46	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6549	(126,549.00)	Member	Sell
12:01:46	£ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6549	126,549.00	Client	Buy
Total Futures					1		10	10,000		126,549.00		
Total Options												
Total for £ / R Foreign Exchange Future					1		10	10,000		126,549.00		
9:30:39	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4965	(104,965.00)	Member	Sell
9:30:39	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4965	104,965.00	Client	Buy

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Total Futures					1		10	10,000		104,965.00		
Total Options												
Total for € / R Foreign Exchange Future					1		10	10,000		104,965.00		
11:58:31	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.1269	121,903.50	Member	Buy
11:58:31	AU\$ / R 18/06/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.1269	(121,903.50)	Client	Sell
Total Futures					1		15	15,000		121,903.50		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		15	15,000		121,903.50		
Total Futures					57		16,135	16,134,500		128,297,475.45		
Total Options					1		8,000	8,000,000		688,000,000.00		
Grand Total for all Instruments					58		24,135	24,134,500		816,297,475.45		