

Currency Futures & Options Matched Trades

Report for 23/12/2011

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
9:06:58	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2600	16,520.00	Client	Buy
9:07:40	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.2600	24,780.00	Client	Buy
9:08:16	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2600	41,300.00	Client	Buy
9:08:16	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2600	(82,600.00)	Client	Sell
9:34:14	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.2600	(8,260.00)	Client	Sell
9:34:36	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	49	49,000	8.2720	(405,328.00)	Member	Sell
9:34:36	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2718	413,590.00	Client	Buy
9:47:11	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.2500	(74,250.00)	Client	Sell
9:47:11	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.2500	74,250.00	Member	Buy
9:59:07	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2800	(16,560.00)	Client	Sell
9:59:07	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2800	16,560.00	Client	Buy
10:01:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2762	(16,552.40)	Member	Sell
10:01:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.2762	16,552.40	Client	Buy
10:45:24	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2700	(124,050.00)	Client	Sell
10:45:24	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2700	124,050.00	Member	Buy
10:45:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	8.2800	(66,240.00)	Client	Sell
10:45:29	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	8.2800	66,240.00	Member	Buy
10:47:07	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	8.2743	(66,194.40)	Member	Sell
10:47:07	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	8.2743	66,194.40	Member	Buy
11:50:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2628	82,628.00	Member	Buy
11:50:45	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2628	(82,628.00)	Client	Sell
11:53:59	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.2974	(1,244,610.00)	Member	Sell
11:53:59	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.2974	1,244,610.00	Client	Buy
11:56:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.2661	(49,596.60)	Client	Sell
11:56:22	\$ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.2661	49,596.60	Member	Buy
Total Futures					13		270	270,000		2,236,870.40		
Total Options												
Total for \$ / R Foreign Exchange Future					13		270	270,000		2,236,870.40		
9:59:48	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.0020	13,002.00	Client	Buy

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9:59:48	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.0020	(13,002.00)	Member	Sell
10:00:55	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.9790	(12,979.00)	Member	Sell
10:00:55	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.9790	12,979.00	Client	Buy
11:09:00	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1,064	1,064,000	12.9992	13,831,148.80	Client	Buy
11:09:00	£ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	1,064	1,064,000	12.9992	(13,831,148.80)	Member	Sell
Total Futures					3		1,066	1,066,000		13,857,129.80		
Total Options												
Total for £ / R Foreign Exchange Future					3		1,066	1,066,000		13,857,129.80		
11:01:14	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.8672	32,601.60	Client	Buy
11:01:14	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.8672	(32,601.60)	Member	Sell
11:07:48	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.8565	(32,569.50)	Member	Sell
11:07:48	€ / R 19/03/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.8565	32,569.50	Member	Buy
Total Futures					2		6	6,000		65,171.10		
Total Options												
Total for € / R Foreign Exchange Future					2		6	6,000		65,171.10		
Total Futures					18		1,342	1,342,000		16,159,171.30		
Total Options												
Grand Total for all Instruments					18		1,342	1,342,000		16,159,171.30		