

# Currency Futures & Options Matched Trades

Report for 21/04/2010

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
9:01:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	650	650,000	7.4180	4,821,700.00	Member	Buy
9:01:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	650	650,000	7.4100	4,816,500.00	Member	Buy
9:01:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	650	650,000	7.4100	(4,816,500.00)	Client	Sell
9:07:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.4265	59,412.00	Member	Buy
9:07:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.4265	(59,412.00)	Client	Sell
9:28:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4469	(74,469.00)	Member	Sell
9:28:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4469	74,469.00	Client	Buy
10:21:18	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.4450	(186,125.00)	Client	Sell
10:21:18	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.4450	186,125.00	Client	Buy
10:43:01	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4500	(37,250.00)	Client	Sell
10:43:01	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.4500	37,250.00	Client	Buy
11:35:20	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4355	3,717,750.00	Member	Buy
11:35:20	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4355	(3,717,750.00)	Member	Sell
11:35:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5700	(3,785,000.00)	Member	Sell
11:35:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5700	3,785,000.00	Member	Buy
11:51:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4360	(743,600.00)	Member	Sell
11:51:51	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4360	743,600.00	Client	Buy
12:07:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4500	(149,000.00)	Client	Sell
12:07:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4500	149,000.00	Member	Buy
12:07:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4500	(14,900.00)	Client	Sell
12:07:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4500	14,900.00	Member	Buy
12:07:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4500	(1,490,000.00)	Client	Sell
12:07:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4500	1,490,000.00	Member	Buy
12:09:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4580	14,916,000.00	Member	Buy
12:09:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.4580	(14,916,000.00)	Client	Sell
12:21:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5820	(3,791,000.00)	Member	Sell
12:21:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5820	3,791,000.00	Client	Buy
12:44:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.4741	(1,121,115.00)	Member	Sell
12:44:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.4741	1,121,115.00	Member	Buy
12:46:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	165	165,000	7.4775	(1,233,787.50)	Member	Sell
12:46:15	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	165	165,000	7.4775	1,233,787.50	Client	Buy
12:49:14	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.4650	(29,860,000.00)	Member	Sell

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12:49:14	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.4650	29,860,000.00	Client	Buy
12:57:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4565	1,491,300.00	Member	Buy
12:57:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4565	(1,491,300.00)	Member	Sell
13:13:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.4600	(52,220.00)	Client	Sell
13:13:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.4600	52,220.00	Member	Buy
13:29:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	140	140,000	7.4625	1,044,750.00	Member	Buy
13:29:29	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	140	140,000	7.4625	(1,044,750.00)	Client	Sell
13:59:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4610	74,610.00	Member	Buy
13:59:05	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4610	(74,610.00)	Client	Sell
14:57:13	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4770	14,954.00	Member	Buy
14:57:13	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.4770	(14,954.00)	Client	Sell
15:00:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7000	(77,000.00)	Client	Sell
15:00:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7000	77,000.00	Member	Buy
15:19:46	\$ / R 13/09/2010	Foreign Exchange Future	C	7.80	1	1,000	2,000	2,000,000	1.0000	2,000,000.00	Member	Buy
15:19:46	\$ / R 13/09/2010	Foreign Exchange Future	C	7.80	1	1,000	2,000	2,000,000	1.0000	(2,000,000.00)	Client	Sell
16:28:49	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4355	3,717,750.00	Member	Buy
16:28:49	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4355	(3,717,750.00)	Client	Sell
16:37:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5030	(750,300.00)	Member	Sell
16:37:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5030	750,300.00	Client	Buy
16:52:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4473	(7,447,300.00)	Member	Sell
16:52:26	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.4473	7,447,300.00	Client	Buy
<b>Total Futures</b>					<b>26</b>		<b>11,129</b>	<b>11,129,000</b>		<b>83,076,942.50</b>		
<b>Total Options</b>					<b>1</b>		<b>2,000</b>	<b>2,000,000</b>		<b>2,000,000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>27</b>		<b>13,129</b>	<b>13,129,000</b>		<b>85,076,942.50</b>		
9:04:28	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.4090	570,450.00	Member	Buy
9:04:28	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.4090	(570,450.00)	Client	Sell
10:37:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.4481	1,144,810.00	Member	Buy
10:37:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.4481	(1,144,810.00)	Member	Sell
12:44:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.4827	1,148,270.00	Member	Buy
12:44:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.4827	(1,148,270.00)	Member	Sell
13:29:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.6559	291,397.50	Member	Buy
13:29:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.6559	(291,397.50)	Client	Sell
16:31:06	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	46	46,000	11.5400	(530,840.00)	Client	Sell
16:31:06	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	46	46,000	11.5400	530,840.00	Member	Buy
<b>Total Futures</b>					<b>5</b>		<b>321</b>	<b>321,000</b>		<b>3,685,767.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>5</b>		<b>321</b>	<b>321,000</b>		<b>3,685,767.50</b>		
9:29:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0228	(100,228.00)	Member	Sell
9:29:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0228	100,228.00	Client	Buy
10:29:04	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0000	(100,000.00)	Client	Sell
10:29:04	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0000	100,000.00	Member	Buy

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10:29:17	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.0010	150,015.00	Member	Buy
10:29:17	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.0010	(150,015.00)	Client	Sell
11:58:10	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.0220	(40,088.00)	Member	Sell
11:58:10	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.0220	40,088.00	Client	Buy
13:40:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9950	9,995.00	Member	Buy
13:40:15	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9950	(9,995.00)	Client	Sell
16:13:56	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0300	(100,300.00)	Client	Sell
16:13:56	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0300	100,300.00	Member	Buy
<b>Total Futures</b>					<b>6</b>		<b>50</b>	<b>50,000</b>		<b>500,626.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>6</b>		<b>50</b>	<b>50,000</b>		<b>500,626.00</b>		
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<b>Total Futures</b>					<b>37</b>		<b>11,500</b>	<b>11,500,000</b>		<b>87,263,336.00</b>		
<b>Total Options</b>					<b>1</b>		<b>2,000</b>	<b>2,000,000</b>		<b>2,000,000.00</b>		
<b>Grand Total for all Instruments</b>					<b>38</b>		<b>13,500</b>	<b>13,500,000</b>		<b>89,263,336.00</b>		