



# Currency Futures & Options Matched Trades

Report for 10/02/2010

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
9:08:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7050	770,500.00	Member	Buy
9:08:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7050	(770,500.00)	Client	Sell
9:09:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7069	77,069.00	Member	Buy
9:09:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7069	(77,069.00)	Client	Sell
9:12:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7040	231,120.00	Member	Buy
9:12:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7040	(231,120.00)	Client	Sell
9:13:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.8400	627,200.00	Member	Buy
9:13:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.8400	(627,200.00)	Client	Sell
9:37:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7070	38,535.00	Member	Buy
9:37:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7070	(38,535.00)	Client	Sell
9:46:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8500	(78,500.00)	Client	Sell
9:46:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.8500	78,500.00	Member	Buy
9:58:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7300	(23,190.00)	Client	Sell
9:58:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7300	23,190.00	Member	Buy
10:00:56	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7320	38,660.00	Member	Buy
10:00:56	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7320	(38,660.00)	Client	Sell
10:01:08	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.7320	108,248.00	Member	Buy
10:01:08	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.7320	(108,248.00)	Client	Sell
10:06:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7345	77,345.00	Member	Buy
10:06:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7345	(77,345.00)	Client	Sell
10:11:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7340	(7,734.00)	Client	Sell
10:11:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7340	7,734.00	Member	Buy
10:15:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7415	23,224.50	Member	Buy
10:15:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7415	(23,224.50)	Client	Sell
10:24:14	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7375	77,375.00	Member	Buy
10:24:14	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7375	(77,375.00)	Client	Sell
10:53:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7500	(1,550,000.00)	Client	Sell
10:53:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.7500	1,550,000.00	Member	Buy
10:58:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.7170	2,315,100.00	Member	Buy
10:58:19	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.7170	(2,315,100.00)	Client	Sell
11:00:18	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7000	(1,925,000.00)	Member	Sell
11:00:18	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7000	1,925,000.00	Client	Buy

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11:38:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7600	(388,000.00)	Client	Sell
11:38:16	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7600	388,000.00	Member	Buy
12:14:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.7415	30,966.00	Client	Buy
12:14:57	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.7415	(30,966.00)	Member	Sell
12:24:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.7540	69,786.00	Client	Buy
12:24:28	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.7540	(69,786.00)	Member	Sell
13:16:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7005	7,700,500.00	Member	Buy
13:16:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7005	(7,700,500.00)	Client	Sell
14:40:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8510	(39,255.00)	Client	Sell
14:40:04	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.8510	39,255.00	Member	Buy
15:20:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7717	(155,434.00)	Member	Sell
15:20:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7717	155,434.00	Client	Buy
<b>Total Futures</b>					<b>22</b>		<b>2,119</b>	<b>2,119,000</b>		<b>16,352,741.50</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>22</b>		<b>2,119</b>	<b>2,119,000</b>		<b>16,352,741.50</b>		
12:13:05	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	12.3915	929,362.50	Member	Buy
12:13:05	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	12.3915	(929,362.50)	Client	Sell
14:43:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	12.0662	84,463.40	Member	Buy
14:43:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	12.0662	(84,463.40)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>82</b>	<b>82,000</b>		<b>1,013,825.90</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>2</b>		<b>82</b>	<b>82,000</b>		<b>1,013,825.90</b>		
9:00:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6155	53,077.50	Member	Buy
9:00:43	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6155	(53,077.50)	Client	Sell
9:05:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.6087	795,652.50	Member	Buy
9:05:00	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.6087	(795,652.50)	Client	Sell
9:20:21	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6205	212,410.00	Member	Buy
9:20:21	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6205	(212,410.00)	Client	Sell
9:44:36	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6355	212,710.00	Member	Buy
9:44:36	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6355	(212,710.00)	Client	Sell
11:55:12	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6730	53,365.00	Member	Buy
11:55:12	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6730	(53,365.00)	Client	Sell
14:11:03	€ / R 14/06/2010	Foreign Exchange Future	C	10.85	1	1,000	29	29,000	400.0000	(11,600,000.00)	Member	Sell
14:11:03	€ / R 14/06/2010	Foreign Exchange Future	C	10.85	1	1,000	29	29,000	400.0000	11,600,000.00	Client	Buy
14:58:46	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6590	(53,295.00)	Client	Sell
14:58:46	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.6590	53,295.00	Member	Buy
16:54:01	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8535	(10,853.50)	Member	Sell
16:54:01	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8535	10,853.50	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
					7		131	131,000		1,391,363.50		
					1		29	29,000		11,600,000.00		
					8		160	160,000		12,991,363.50		
					31		2,332	2,332,000		18,757,930.90		
					1		29	29,000		11,600,000.00		
					32		2,361	2,361,000		30,357,930.90		