



# Currency Futures & Options Matched Trades

Report for 15/02/2010

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
9:05:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7700	(155,400.00)	Member	Sell
9:05:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7700	155,400.00	Client	Buy
10:17:37	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7500	7,750.00	Client	Buy
10:17:37	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7500	(7,750.00)	Client	Sell
11:43:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7500	7,750.00	Client	Buy
11:43:59	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7500	(7,750.00)	Client	Sell
12:03:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7010	(385,050.00)	Member	Sell
12:03:12	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7010	385,050.00	Client	Buy
12:08:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7531	775,310.00	Member	Buy
12:08:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7531	(775,310.00)	Client	Sell
12:51:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7500	23,250.00	Client	Buy
12:51:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7500	(23,250.00)	Member	Sell
12:51:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7500	155,000.00	Client	Buy
12:51:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7500	(155,000.00)	Member	Sell
12:51:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.7500	31,000.00	Client	Buy
12:51:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.7500	(31,000.00)	Member	Sell
12:52:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7490	15,498.00	Client	Buy
12:52:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7490	(15,498.00)	Member	Sell
13:35:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8895	(1,972,375.00)	Member	Sell
13:35:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.8895	1,972,375.00	Client	Buy
14:02:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7531	775,310.00	Client	Buy
14:02:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7531	(775,310.00)	Client	Sell
15:40:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7715	(7,771,500.00)	Member	Sell
15:40:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7715	7,771,500.00	Client	Buy
15:48:56	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	7.7600	54,320.00	Client	Buy
16:09:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7713	(310,852.00)	Member	Sell
16:09:26	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7713	310,852.00	Client	Buy
16:50:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.7600	(271,600.00)	Member	Sell
16:50:44	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	28	28,000	7.7600	217,280.00	Member	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
<b>Total Futures</b>					<b>15</b>		<b>1,626</b>	<b>1,626,000</b>		<b>12,657,645.00</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>15</b>		<b>1,626</b>	<b>1,626,000</b>		<b>12,657,645.00</b>		
9:48:18	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.3585	(123,585.00)	Member	Sell
9:48:18	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.3585	123,585.00	Client	Buy
15:37:28	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1335	60,667.50	Member	Buy
15:37:28	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1335	(60,667.50)	Client	Sell
16:51:29	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1690	60,845.00	Member	Buy
16:51:29	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1690	(60,845.00)	Client	Sell
<b>Total Futures</b>					<b>3</b>		<b>20</b>	<b>20,000</b>		<b>245,097.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>3</b>		<b>20</b>	<b>20,000</b>		<b>245,097.50</b>		
10:42:14	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	10.5600	633,600.00	Client	Buy
10:42:14	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	10.5600	(633,600.00)	Member	Sell
10:42:15	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.5600	21,120.00	Client	Buy
10:42:15	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.5600	(21,120.00)	Member	Sell
12:50:08	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.5350	(31,605.00)	Client	Sell
12:50:08	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.5350	31,605.00	Member	Buy
15:35:40	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.5355	105,355.00	Member	Buy
15:35:40	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.5355	(105,355.00)	Client	Sell
<b>Total Futures</b>					<b>4</b>		<b>75</b>	<b>75,000</b>		<b>791,680.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>4</b>		<b>75</b>	<b>75,000</b>		<b>791,680.00</b>		
<b>Total Futures</b>					<b>22</b>		<b>1,721</b>	<b>1,721,000</b>		<b>13,694,422.50</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>22</b>		<b>1,721</b>	<b>1,721,000</b>		<b>13,694,422.50</b>		