

# Currency Futures & Options Matched Trades

Report for 23/04/2010

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
9:05:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.5815	(2,274,450.00)	Member	Sell
9:05:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.5895	(2,276,850.00)	Member	Sell
9:05:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.5895	2,276,850.00	Client	Buy
9:12:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5672	7,567,200.00	Member	Buy
9:12:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5672	(7,567,200.00)	Client	Sell
9:30:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5500	(151,000.00)	Client	Sell
9:30:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.5650	(453,900.00)	Member	Sell
9:32:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5620	756,200.00	Client	Buy
9:32:32	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5650	(151,300.00)	Member	Sell
9:47:35	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5400	377,000.00	Member	Buy
9:47:35	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5400	(377,000.00)	Client	Sell
10:01:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5384	150,768.00	Member	Buy
10:01:56	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.5384	(150,768.00)	Client	Sell
10:15:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5342	753,420.00	Member	Buy
10:15:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5342	(753,420.00)	Client	Sell
10:29:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5310	301,240.00	Member	Buy
10:29:19	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.5310	(301,240.00)	Client	Sell
11:02:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5235	376,175.00	Member	Buy
11:02:03	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5235	(376,175.00)	Client	Sell
11:09:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5320	376,600.00	Member	Buy
11:09:21	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5320	(376,600.00)	Client	Sell
11:28:23	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5395	(7,539.50)	Client	Sell
11:28:23	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.5395	7,539.50	Client	Buy
11:44:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5310	37,655.00	Member	Buy
11:44:33	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5310	(37,655.00)	Client	Sell
12:41:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5572	377,860.00	Member	Buy
12:41:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5572	(377,860.00)	Client	Sell
12:54:57	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.9990	599,925.00	Member	Buy
12:54:57	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.9990	(599,925.00)	Client	Sell
14:24:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	59	59,000	7.5395	(444,830.50)	Client	Sell
14:24:41	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	59	59,000	7.5395	444,830.50	Member	Buy
15:17:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5372	7,537,200.00	Member	Buy

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15:17:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5372	(7,537,200.00)	Client	Sell
15:42:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	356	356,000	7.5355	2,682,638.00	Member	Buy
15:42:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	356	356,000	7.5295	2,680,502.00	Member	Buy
15:42:16	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	356	356,000	7.5295	(2,680,502.00)	Client	Sell
15:45:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5651	(7,565,100.00)	Member	Sell
15:45:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.5651	7,565,100.00	Client	Buy
16:09:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5328	(75,328.00)	Member	Sell
16:09:00	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.5328	75,328.00	Client	Buy
16:10:53	\$ / R 13/09/2010	Foreign Exchange Future	C	7.35	1	1,000	2,000	2,000,000	189.0000	(378,000,000.00)	Member	Sell
16:10:53	\$ / R 13/09/2010	Foreign Exchange Future	C	7.35	1	1,000	2,000	2,000,000	189.0000	378,000,000.00	Client	Buy
16:14:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7815	(155,630.00)	Member	Sell
16:14:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7815	155,630.00	Client	Buy
16:27:17	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5240	22,572.00	Member	Buy
16:27:17	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.5240	(22,572.00)	Client	Sell
<b>Total Futures</b>					<b>22</b>		<b>4,617</b>	<b>4,617,000</b>		<b>34,918,139.00</b>		
<b>Total Options</b>					<b>1</b>		<b>2,000</b>	<b>2,000,000</b>		<b>378,000,000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>23</b>		<b>6,617</b>	<b>6,617,000</b>		<b>412,918,139.00</b>		
12:14:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.5689	11,568,900.00	Member	Buy
12:14:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.5689	(11,568,900.00)	Client	Sell
16:52:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.5200	2,304,000.00	Member	Buy
16:52:00	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.5200	(2,304,000.00)	Client	Sell
16:54:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.6849	(292,122.50)	Member	Sell
16:54:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.6849	292,122.50	Client	Buy
<b>Total Futures</b>					<b>3</b>		<b>1,225</b>	<b>1,225,000</b>		<b>14,165,022.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>3</b>		<b>1,225</b>	<b>1,225,000</b>		<b>14,165,022.50</b>		
13:25:31	¥ / R 14/06/2010	Foreign Exchange Future		0.00	1	100,000	1,240	124,000,000	0.0806	(9,993,036.00)	Member	Sell
13:25:31	¥ / R 14/06/2010	Foreign Exchange Future		0.00	1	100,000	1,240	124,000,000	0.0806	9,993,036.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>1,240</b>	<b>124,000,000</b>		<b>9,993,036.00</b>		
<b>Total Options</b>												
<b>Total for ¥ / R Foreign Exchange Future</b>					<b>1</b>		<b>1,240</b>	<b>124,000,000</b>		<b>9,993,036.00</b>		
10:04:21	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	9.9362	(19,872,400.00)	Member	Sell
10:04:21	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	9.9362	19,872,400.00	Client	Buy
10:04:21	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	9.9653	19,930,600.00	Member	Buy
10:04:21	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	9.9653	(19,930,600.00)	Client	Sell
11:25:43	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.0450	(10,045.00)	Client	Sell
11:25:43	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.0450	10,045.00	Client	Buy
12:26:19	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.0210	40,084.00	Client	Buy
12:26:19	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.0210	(40,084.00)	Member	Sell

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
16:10:59	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0500	20,100.00	Client	Buy
16:10:59	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0500	(20,100.00)	Member	Sell
16:11:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0098	(100,098.00)	Member	Sell
16:11:00	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0098	100,098.00	Client	Buy
<b>Total Futures</b>					<b>6</b>		<b>4,017</b>	<b>4,017,000</b>		<b>39,973,327.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>6</b>		<b>4,017</b>	<b>4,017,000</b>		<b>39,973,327.00</b>		
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<b>Total Futures</b>					<b>32</b>		<b>11,099</b>	<b>133,859,000</b>		<b>99,049,524.50</b>		
<b>Total Options</b>					<b>1</b>		<b>2,000</b>	<b>2,000,000</b>		<b>378,000,000.00</b>		
<b>Grand Total for all Instruments</b>					<b>33</b>		<b>13,099</b>	<b>135,859,000</b>		<b>477,049,524.50</b>		