



# Currency Futures & Options Matched Trades

Report for 16/02/2010

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
9:07:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	140	140,000	7.7355	1,082,970.00	Member	Buy
9:07:43	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	140	140,000	7.7355	(1,082,970.00)	Client	Sell
9:07:55	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8990	(15,798.00)	Member	Sell
9:07:55	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.8990	15,798.00	Client	Buy
9:07:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	140	140,000	8.1675	(1,143,450.00)	Member	Sell
9:07:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	140	140,000	8.1675	1,143,450.00	Client	Buy
9:08:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7600	(15,520.00)	Client	Sell
9:08:07	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7600	15,520.00	Client	Buy
9:09:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.7600	294,880.00	Client	Buy
9:09:54	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.7600	(294,880.00)	Client	Sell
9:10:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.7540	(294,652.00)	Member	Sell
9:10:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	38	38,000	7.7540	294,652.00	Client	Buy
9:20:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.0233	32,093.20	Client	Buy
9:20:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.0233	(32,093.20)	Member	Sell
9:34:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7114	7,711,400.00	Member	Buy
9:34:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7114	(7,711,400.00)	Client	Sell
9:35:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7114	7,711,400.00	Member	Buy
9:35:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.7114	(7,711,400.00)	Client	Sell
10:13:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7395	7,739.50	Client	Buy
10:13:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7395	(7,739.50)	Member	Sell
10:31:08	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7275	3,863,750.00	Member	Buy
10:31:08	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7275	(3,863,750.00)	Member	Sell
10:31:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7275	3,863,750.00	Member	Buy
10:31:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.7275	(3,863,750.00)	Member	Sell
10:43:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	600	600,000	7.7275	4,636,500.00	Member	Buy
10:43:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	600	600,000	7.7275	(4,636,500.00)	Client	Sell
11:05:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7190	231,570.00	Member	Buy
11:05:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7190	(231,570.00)	Client	Sell
11:05:35	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.0155	(240,465.00)	Member	Sell
11:05:35	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.0155	240,465.00	Client	Buy
11:08:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7190	231,570.00	Client	Buy
11:08:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7190	(231,570.00)	Client	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
11:10:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.1550	(244,650.00)	Member	Sell
11:10:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.1550	244,650.00	Client	Buy
11:28:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.9835	239,505.00	Member	Buy
11:28:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.9835	(239,505.00)	Client	Sell
11:37:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	744	744,000	7.8600	5,847,840.00	Member	Buy
11:37:28	\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	744	744,000	7.8600	(5,847,840.00)	Member	Sell
13:05:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7550	(7,755.00)	Member	Sell
13:05:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7550	7,755.00	Client	Buy
14:41:31	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7600	(15,520.00)	Client	Sell
14:41:31	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7600	15,520.00	Member	Buy
15:18:29	\$ / R 14/06/2010	Foreign Exchange Future	P	8.20	1	1,000	10	10,000	510.0000	5,100,000.00	Member	Buy
15:18:29	\$ / R 14/06/2010	Foreign Exchange Future	P	8.20	1	1,000	4	4,000	510.0000	(2,040,000.00)	Client	Sell
15:18:29	\$ / R 14/06/2010	Foreign Exchange Future	C	8.20	1	1,000	10	10,000	211.0000	2,110,000.00	Member	Buy
15:18:29	\$ / R 14/06/2010	Foreign Exchange Future	C	8.20	1	1,000	4	4,000	211.0000	(844,000.00)	Client	Sell
15:18:29	\$ / R 14/06/2010	Foreign Exchange Future	P	8.20	1	1,000	6	6,000	510.0000	(3,060,000.00)	Client	Sell
15:18:29	\$ / R 14/06/2010	Foreign Exchange Future	C	8.20	1	1,000	6	6,000	211.0000	(1,266,000.00)	Client	Sell
15:29:32	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7400	15,480.00	Client	Buy
15:29:32	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7400	(15,480.00)	Client	Sell
16:25:40	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	48	48,000	7.7750	(373,200.00)	Member	Sell
16:26:09	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.7650	(15,530.00)	Client	Sell
16:28:14	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7700	(155,400.00)	Member	Sell
16:28:14	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.7733	544,131.00	Client	Buy
16:34:32	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.7710	(271,985.00)	Member	Sell
16:34:32	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.7710	271,985.00	Client	Buy
<b>Total Futures</b>					<b>25</b>		<b>4,969</b>	<b>4,969,000</b>		<b>38,564,373.20</b>		
<b>Total Options</b>					<b>3</b>		<b>20</b>	<b>20,000</b>		<b>7,210,000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>28</b>		<b>4,989</b>	<b>4,989,000</b>		<b>45,774,373.20</b>		
9:27:55	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.5320	313,300.00	Member	Buy
9:27:55	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.5320	(313,300.00)	Client	Sell
10:31:05	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.1475	6,073,750.00	Member	Buy
10:31:05	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.1475	(6,073,750.00)	Member	Sell
10:31:05	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.3520	6,176,000.00	Member	Buy
10:31:05	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.3520	(6,176,000.00)	Member	Sell
10:36:41	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.1470	(6,073,500.00)	Member	Sell
10:36:41	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.1470	6,073,500.00	Member	Buy
11:56:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.1515	(12,151,500.00)	Member	Sell
11:56:00	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.1515	12,151,500.00	Client	Buy
<b>Total Futures</b>					<b>5</b>		<b>2,525</b>	<b>2,525,000</b>		<b>30,788,050.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>5</b>		<b>2,525</b>	<b>2,525,000</b>		<b>30,788,050.00</b>		
9:08:03	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.7320	321,960.00	Member	Buy

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9:08:03	€ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.7320	(321,960.00)	Client	Sell
12:28:35	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.5550	(211,100.00)	Client	Sell
12:28:35	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.5550	211,100.00	Member	Buy
14:39:56	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.4815	83,852.00	Client	Buy
14:39:56	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.4815	(83,852.00)	Client	Sell
16:32:09	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.5810	21,162.00	Client	Buy
16:33:13	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	18	18,000	10.5810	190,458.00	Client	Buy
16:33:13	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.5760	63,456.00	Member	Buy
16:33:13	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	26	26,000	10.5798	(275,074.80)	Client	Sell
<b>Total Futures</b>					<b>5</b>		<b>84</b>	<b>84,000</b>		<b>891,987.40</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>5</b>		<b>84</b>	<b>84,000</b>		<b>891,987.40</b>		
10:53:22	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9405	1,388,100.00	Member	Buy
10:53:22	AU\$ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9405	(1,388,100.00)	Client	Sell
<b>Total Futures</b>					<b>1</b>		<b>200</b>	<b>200,000</b>		<b>1,388,100.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>200</b>	<b>200,000</b>		<b>1,388,100.00</b>		
<b>Total Futures</b>					<b>36</b>		<b>7,778</b>	<b>7,778,000</b>		<b>71,632,510.60</b>		
<b>Total Options</b>					<b>3</b>		<b>20</b>	<b>20,000</b>		<b>7,210,000.00</b>		
<b>Grand Total for all Instruments</b>					<b>39</b>		<b>7,798</b>	<b>7,798,000</b>		<b>78,842,510.60</b>		