

# Currency Futures & Options Matched Trades

Report for 19/02/2010

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
9:13:14	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.6100	22,830,000.00	Member	Buy
9:13:14	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.6100	(22,830,000.00)	Client	Sell
9:14:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7114	(154,228.00)	Member	Sell
9:14:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7114	154,228.00	Client	Buy
9:23:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7304	(1,932,600.00)	Member	Sell
9:23:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7304	1,932,600.00	Client	Buy
9:24:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7002	385,010.00	Member	Buy
9:24:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7002	(385,010.00)	Client	Sell
9:31:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	106	106,000	7.7000	816,200.00	Member	Buy
9:31:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	106	106,000	7.7000	(816,200.00)	Client	Sell
9:43:56	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7190	(7,719.00)	Client	Sell
9:43:56	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7190	7,719.00	Client	Buy
9:46:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6163	761,630.00	Member	Buy
9:46:49	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6163	(761,630.00)	Client	Sell
9:47:06	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7190	7,719.00	Client	Buy
9:47:06	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7190	(7,719.00)	Client	Sell
9:51:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7190	23,157.00	Client	Buy
9:51:13	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7190	(23,157.00)	Member	Sell
11:22:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7190	(308,760.00)	Member	Sell
11:22:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7190	308,760.00	Client	Buy
11:56:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.7246	617,968.00	Member	Buy
11:56:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.7246	(617,968.00)	Client	Sell
11:58:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7298	38,649.00	Member	Buy
11:58:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7298	(38,649.00)	Client	Sell
12:00:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6163	(761,630.00)	Member	Sell
12:00:58	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.6163	761,630.00	Client	Buy
12:01:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6163	(3,808,150.00)	Member	Sell
12:01:20	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.6163	3,808,150.00	Client	Buy
12:02:02	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.7300	5,797,500.00	Member	Buy
12:02:02	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.7300	(5,797,500.00)	Client	Sell
12:07:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7446	154,892.00	Member	Buy
12:07:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7446	(154,892.00)	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
12:07:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7400	(387,000.00)	Client	Sell
12:07:25	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7400	387,000.00	Member	Buy
12:11:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.0100	(160,200.00)	Client	Sell
12:11:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.0100	160,200.00	Member	Buy
12:43:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7600	776,000.00	Member	Buy
12:43:47	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7600	(776,000.00)	Client	Sell
13:02:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7482	38,741.00	Member	Buy
13:02:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7482	(38,741.00)	Client	Sell
14:26:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.7538	(93,045.60)	Member	Sell
14:26:00	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.7538	93,045.60	Client	Buy
15:23:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7345	(773,450.00)	Member	Sell
15:23:52	\$ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7345	773,450.00	Client	Buy
<b>Total Futures</b>					<b>22</b>		<b>5,313</b>	<b>5,313,000</b>		<b>40,634,248.60</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>22</b>		<b>5,313</b>	<b>5,313,000</b>		<b>40,634,248.60</b>		
9:10:04	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8875	(237,750.00)	Member	Sell
9:10:04	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8875	237,750.00	Client	Buy
9:20:13	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8635	118,635.00	Member	Buy
9:20:13	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8635	(118,635.00)	Client	Sell
9:56:37	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.8495	35,548.50	Member	Buy
9:56:37	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.8495	(35,548.50)	Client	Sell
10:58:29	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.0770	(24,154.00)	Member	Sell
10:58:29	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.0770	24,154.00	Client	Buy
11:30:06	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.8645	5,932,250.00	Member	Buy
11:30:06	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.8645	(5,932,250.00)	Member	Sell
11:41:40	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.8835	(475,340.00)	Member	Sell
11:41:40	£ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.8835	475,340.00	Client	Buy
12:52:46	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1560	(121,560.00)	Member	Sell
12:52:46	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1560	121,560.00	Client	Buy
12:55:57	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.3530	(617,650.00)	Member	Sell
12:55:57	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.3530	617,650.00	Client	Buy
16:20:53	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1290	(242,580.00)	Member	Sell
16:20:53	£ / R 14/06/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1290	242,580.00	Client	Buy
<b>Total Futures</b>					<b>9</b>		<b>655</b>	<b>655,000</b>		<b>7,805,467.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>9</b>		<b>655</b>	<b>655,000</b>		<b>7,805,467.50</b>		
9:07:58	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.3970	(155,955.00)	Member	Sell
9:07:58	€ / R 15/03/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.3970	155,955.00	Client	Buy

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					1		15	15,000		155,955.00		
					1		15	15,000		155,955.00		
					32		5,983	5,983,000		48,595,671.10		
					32		5,983	5,983,000		48,595,671.10		