

Currency Futures & Options Matched Trades

Report for 24/12/2010

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
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8335	(273,340.00)	Member	Sell
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8335	273,340.00	Client	Buy
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8335	(1,366,700.00)	Member	Sell
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8335	1,366,700.00	Client	Buy
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8335	(1,366,700.00)	Member	Sell
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8335	1,366,700.00	Client	Buy
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8435	(1,368,700.00)	Member	Sell
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8435	1,368,700.00	Client	Buy
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	145	145,000	6.8435	(992,307.50)	Member	Sell
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	145	145,000	6.8435	992,307.50	Client	Buy
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8216	1,364,320.00	Member	Buy
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.8216	(1,364,320.00)	Client	Sell
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8435	(684,350.00)	Member	Sell
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8435	684,350.00	Client	Buy
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.8550	(514,125.00)	Member	Sell
8:03:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.8550	514,125.00	Client	Buy
8:28:30	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.8335	(10,250,250.00)	Member	Sell
8:28:30	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.8335	10,250,250.00	Client	Buy
8:37:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	6.8550	(514,125.00)	Client	Sell
9:02:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8510	(68,510.00)	Member	Sell
9:02:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8510	68,510.00	Client	Buy
9:22:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8225	13,645.00	Member	Buy
9:22:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.8225	(13,645.00)	Client	Sell
9:25:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8360	(34,180.00)	Member	Sell
9:25:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8360	34,180.00	Client	Buy
9:27:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8300	136,600.00	Client	Buy
9:27:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8300	(136,600.00)	Member	Sell
9:29:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.8250	40,950.00	Client	Buy
9:29:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.8250	(40,950.00)	Member	Sell
9:29:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8250	34,125.00	Client	Buy
9:29:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8250	(34,125.00)	Member	Sell
9:31:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8220	(34,110.00)	Member	Sell

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9:31:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8220	34,110.00	Client	Buy
9:32:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8200	68,200.00	Client	Buy
9:32:12	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8200	(68,200.00)	Client	Sell
9:33:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8200	(341,000.00)	Client	Sell
9:33:58	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8200	341,000.00	Member	Buy
9:46:10	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8195	(681,950.00)	Member	Sell
9:46:10	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.8195	681,950.00	Client	Buy
9:49:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8155	20,446.50	Client	Buy
9:49:05	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	6.8155	(20,446.50)	Client	Sell
9:51:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	225	225,000	6.8200	(1,534,500.00)	Member	Sell
9:51:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	225	225,000	6.8200	1,534,500.00	Client	Buy
9:54:24	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8333	(273,332.00)	Member	Sell
9:54:24	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8333	273,332.00	Client	Buy
9:54:24	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	161	161,000	6.8333	(1,100,161.30)	Member	Sell
9:54:24	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	161	161,000	6.8333	1,100,161.30	Client	Buy
9:54:24	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	201	201,000	6.8213	(1,371,081.30)	Member	Sell
10:08:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10,000	10,000,000	6.8010	68,010,000.00	Member	Buy
10:08:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10,000	10,000,000	6.8010	(68,010,000.00)	Client	Sell
10:08:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8151	204,453.00	Client	Buy
10:08:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8151	(204,453.00)	Client	Sell
10:18:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.8151	(102,226.50)	Client	Sell
10:18:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.8151	102,226.50	Client	Buy
10:27:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8151	(34,075.50)	Client	Sell
10:27:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.8151	34,075.50	Member	Buy
10:31:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.8155	(40,893.00)	Client	Sell
10:31:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	6.8155	40,893.00	Member	Buy
10:53:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9140	(69,140.00)	Member	Sell
10:53:01	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9140	69,140.00	Client	Buy
11:41:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8210	204,630.00	Client	Buy
11:41:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.8210	(204,630.00)	Client	Sell
11:42:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.8160	54,528.00	Member	Buy
11:42:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.8160	(54,528.00)	Client	Sell
11:55:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8210	(136,420.00)	Client	Sell
11:55:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.8210	136,420.00	Client	Buy
Total Futures					33		13,564	13,564,000		92,361,471.45		
Total Options												
Total for \$ / R Foreign Exchange Future					33		13,564	13,564,000		92,361,471.45		
9:01:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.5850	(105,850.00)	Member	Sell
9:01:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.5850	105,850.00	Client	Buy
9:39:58	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.5275	(21,055.00)	Client	Sell
9:39:58	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.5275	21,055.00	Member	Buy
9:51:14	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	201	201,000	10.5510	(2,120,751.00)	Member	Sell
9:51:14	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.5630	(422,520.00)	Member	Sell

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9:51:14	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.5630	422,520.00	Client	Buy
9:51:14	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	161	161,000	10.5630	(1,700,643.00)	Member	Sell
9:51:14	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	161	161,000	10.5630	1,700,643.00	Client	Buy
11:00:47	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.5370	(21,074.00)	Member	Sell
11:00:47	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.5370	21,074.00	Client	Buy
Total Futures					6		316	315,500		3,331,517.50		
Total Options												
Total for £ / R Foreign Exchange Future					6		316	315,500		3,331,517.50		
8:03:43	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.9833	449,165.00	Member	Buy
8:03:43	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.9833	(449,165.00)	Client	Sell
9:03:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.9850	(89,850.00)	Member	Sell
9:03:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.9850	89,850.00	Client	Buy
9:53:38	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	201	201,000	8.9588	(1,800,718.80)	Member	Sell
9:53:38	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.9708	(358,832.00)	Member	Sell
9:53:38	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.9708	358,832.00	Client	Buy
9:53:38	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	161	161,000	8.9708	(1,444,298.80)	Member	Sell
9:53:38	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	161	161,000	8.9708	1,444,298.80	Client	Buy
10:50:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.9725	(1,794,500.00)	Member	Sell
10:50:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.9725	1,794,500.00	Client	Buy
Total Futures					6		562	561,500		5,037,005.20		
Total Options												
Total for € / R Foreign Exchange Future					6		562	561,500		5,037,005.20		
Total Futures					44		14,441	14,441,000		100,729,994.15		
Total Options												
Grand Total for all Instruments					44		14,441	14,441,000		100,729,994.15		