



# Currency Futures & Options Matched Trades

Report for 31/12/2010

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
8:02:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.6960	(669,600.00)	Member	Sell
8:02:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.6960	669,600.00	Client	Buy
8:55:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.7018	10,052,700.00	Member	Buy
8:55:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.7018	(10,052,700.00)	Client	Sell
9:08:27	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.6900	13,380.00	Client	Buy
9:08:27	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.6900	(13,380.00)	Client	Sell
9:45:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7125	13,425.00	Client	Buy
9:45:54	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7125	(13,425.00)	Member	Sell
10:03:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	6.6994	26,797,600.00	Member	Buy
10:03:00	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	6.6994	(26,797,600.00)	Client	Sell
10:10:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	6.7776	(542,208.00)	Client	Sell
10:10:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	80	80,000	6.7776	542,208.00	Member	Buy
10:17:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.7000	603,000.00	Client	Buy
10:17:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.7000	(603,000.00)	Member	Sell
10:26:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7755	33,877.50	Client	Buy
10:26:19	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7755	(33,877.50)	Client	Sell
10:26:56	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7745	677,450.00	Member	Buy
10:26:56	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.7745	(677,450.00)	Client	Sell
10:27:10	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	6.7745	121,941.00	Member	Buy
10:27:10	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	6.7745	(121,941.00)	Client	Sell
10:53:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6949	66,949.00	Member	Buy
10:53:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6949	(66,949.00)	Client	Sell
10:57:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7890	(33,945.00)	Member	Sell
10:57:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7890	33,945.00	Client	Buy
10:58:55	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.6950	167,375.00	Member	Buy
10:59:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	49	49,000	6.6950	(328,055.00)	Client	Sell
10:59:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	24	24,000	6.6950	160,680.00	Member	Buy
11:00:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.7037	13,407.40	Client	Buy
11:03:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.7037	33,518.50	Client	Buy
11:06:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7910	(203,730.00)	Member	Sell
11:06:47	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.7910	203,730.00	Client	Buy
11:20:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7087	67,087.00	Client	Buy

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11:20:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	27	27,000	6.7074	(181,099.80)	Member	Sell
11:20:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.7087	67,087.00	Client	Buy
11:35:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6,379	6,379,000	6.6950	42,707,405.00	Member	Buy
11:35:14	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6,379	6,379,000	6.6950	(42,707,405.00)	Client	Sell
<b>Total Futures</b>					<b>18</b>		<b>12,397</b>	<b>12,397,000</b>		<b>83,046,365.35</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>18</b>		<b>12,397</b>	<b>12,397,000</b>		<b>83,046,365.35</b>		
8:02:49	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3837	(103,837.00)	Member	Sell
8:02:49	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3837	103,837.00	Client	Buy
9:14:24	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3500	103,500.00	Client	Buy
9:14:24	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3500	(103,500.00)	Member	Sell
10:26:08	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.3701	10,370.10	Client	Buy
10:26:08	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.3701	(10,370.10)	Member	Sell
11:37:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	32	32,000	10.3990	(332,768.00)	Member	Sell
11:37:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	32	32,000	10.3990	332,768.00	Client	Buy
<b>Total Futures</b>					<b>4</b>		<b>53</b>	<b>53,000</b>		<b>550,475.10</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>4</b>		<b>53</b>	<b>53,000</b>		<b>550,475.10</b>		
8:02:49	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8635	(88,635.00)	Member	Sell
8:02:49	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8635	88,635.00	Client	Buy
10:07:00	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	65	65,000	9.0593	588,854.50	Member	Buy
10:07:00	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	65	65,000	9.0593	(588,854.50)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>75</b>	<b>75,000</b>		<b>677,489.50</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>2</b>		<b>75</b>	<b>75,000</b>		<b>677,489.50</b>		
<b>Total Futures</b>					<b>24</b>		<b>12,525</b>	<b>12,525,000</b>		<b>84,274,329.95</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>24</b>		<b>12,525</b>	<b>12,525,000</b>		<b>84,274,329.95</b>		