

Currency Futures & Options Matched Trades

Report for 25/10/2010

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
8:20:01	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0785	(1,415,700.00)	Member	Sell
8:20:01	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0785	1,415,700.00	Client	Buy
8:52:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	95	95,000	7.0239	(667,270.50)	Member	Sell
8:52:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	95	95,000	7.0239	667,270.50	Client	Buy
9:02:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9640	(174,100.00)	Member	Sell
9:02:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9640	174,100.00	Client	Buy
9:02:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9500	69,500.00	Client	Buy
9:02:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9500	(69,500.00)	Client	Sell
9:03:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9653	27,861.20	Client	Buy
9:03:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9653	(27,861.20)	Client	Sell
9:17:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.0217	526,627.50	Member	Buy
9:17:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.0217	(526,627.50)	Client	Sell
9:26:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.2173	(2,165,190.00)	Member	Sell
9:26:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.2173	2,165,190.00	Client	Buy
9:26:40	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.1300	(2,139,000.00)	Member	Sell
9:27:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9450	(104,175.00)	Member	Sell
9:27:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9450	104,175.00	Client	Buy
9:27:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9444	138,888.00	Client	Buy
9:27:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9444	(138,888.00)	Member	Sell
9:32:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9320	69,320.00	Client	Buy
9:32:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9320	(69,320.00)	Client	Sell
9:33:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9320	13,864.00	Client	Buy
9:33:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9320	(13,864.00)	Client	Sell
9:35:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	88	88,000	6.9320	(610,016.00)	Client	Sell
9:35:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	88	88,000	6.9320	610,016.00	Member	Buy
9:48:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9410	(69,410.00)	Member	Sell
9:48:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9410	69,410.00	Client	Buy
10:06:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	102	102,000	6.9469	708,583.80	Client	Buy
10:06:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	102	102,000	6.9469	(708,583.80)	Member	Sell
10:33:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	775	775,000	6.9365	5,375,787.50	Member	Buy
10:33:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	775	775,000	6.9365	(5,375,787.50)	Client	Sell
11:11:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9525	(6,952,500.00)	Member	Sell

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11:11:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9525	6,952,500.00	Client	Buy
11:57:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9550	6,955.00	Client	Buy
11:57:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9550	173,875.00	Client	Buy
11:57:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9550	6,955.00	Client	Buy
11:57:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	28	28,000	6.9550	(194,740.00)	Member	Sell
11:57:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9550	6,955.00	Client	Buy
13:23:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9515	3,475,750.00	Member	Buy
13:23:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9515	(3,475,750.00)	Client	Sell
13:35:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8,100	8,100,000	6.9525	56,315,250.00	Member	Buy
13:35:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8,100	8,100,000	6.9525	(56,315,250.00)	Member	Sell
13:39:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8,100	8,100,000	6.9405	56,218,050.00	Member	Buy
13:39:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8,100	8,100,000	6.9405	(56,218,050.00)	Client	Sell
13:45:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9571	173,927.50	Member	Buy
13:45:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9571	(173,927.50)	Client	Sell
14:29:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9666	(696,660.00)	Client	Sell
14:29:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9666	696,660.00	Member	Buy
14:37:01	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	508	508,000	6.9000	3,505,200.00	Member	Buy
14:37:01	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	508	508,000	6.9000	(3,505,200.00)	Client	Sell
14:37:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	508	508,000	7.0353	(3,573,932.40)	Member	Sell
14:37:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	508	508,000	7.0353	3,573,932.40	Client	Buy
14:46:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9645	(34,822.50)	Member	Sell
14:46:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9645	34,822.50	Client	Buy
15:05:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9641	696,410.00	Client	Buy
15:05:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9641	(696,410.00)	Member	Sell
16:21:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9585	6,958,500.00	Member	Buy
16:43:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9585	(6,958,500.00)	Member	Sell
16:47:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9585	6,958,500.00	Member	Buy
16:47:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9585	(6,958,500.00)	Client	Sell
16:50:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9660	6,966,000.00	Member	Buy
16:50:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	6.9660	(6,966,000.00)	Client	Sell
Total Futures					31		23,855	23,855,000		165,926,035.90		
Total Options												
Total for \$ / R Foreign Exchange Future					31		23,855	23,855,000		165,926,035.90		
8:47:21	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.9368	(273,420.00)	Member	Sell
8:47:21	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.9368	273,420.00	Client	Buy
9:29:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.9315	(163,972.50)	Member	Sell
9:29:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.9315	163,972.50	Client	Buy
9:29:13	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9200	1,092,000.00	Client	Buy
9:29:13	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9200	(1,092,000.00)	Member	Sell
9:47:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9185	(109,185.00)	Member	Sell
9:47:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9185	109,185.00	Client	Buy
9:59:13	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.9090	87,272.00	Member	Buy
9:59:13	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.9090	(87,272.00)	Client	Sell

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10:38:29	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9320	(109,320.00)	Member	Sell
10:38:29	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9320	109,320.00	Client	Buy
11:38:02	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9150	10,915.00	Member	Buy
11:38:02	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9150	(10,915.00)	Client	Sell
14:44:04	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9663	(219,326.00)	Member	Sell
14:44:04	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9663	219,326.00	Client	Buy
15:17:46	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	21	21,000	10.9535	(230,023.50)	Member	Sell
15:17:46	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	21	21,000	10.9535	230,023.50	Client	Buy
15:17:46	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	21	21,000	10.9435	(229,813.50)	Member	Sell
Total Futures					10		221	220,500		2,410,340.75		
Total Options												
Total for £ / R Foreign Exchange Future					10		221	220,500		2,410,340.75		
9:19:38	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	9.8525	344,837.50	Member	Buy
9:19:38	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	9.8525	(344,837.50)	Client	Sell
10:37:19	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.7401	9,740.10	Client	Buy
10:37:19	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.7401	(9,740.10)	Member	Sell
14:44:04	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7271	(97,271.00)	Member	Sell
14:44:04	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7271	97,271.00	Client	Buy
15:19:28	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.7700	(244,250.00)	Member	Sell
15:19:28	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.7700	244,250.00	Client	Buy
15:19:28	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.7600	(244,000.00)	Member	Sell
Total Futures					5		84	83,500		818,098.60		
Total Options												
Total for € / R Foreign Exchange Future					5		84	83,500		818,098.60		
14:37:00	CAD/ R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8280	(68,280.00)	Member	Sell
14:37:00	CAD/ R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.8280	68,280.00	Member	Buy
Total Futures					1		10	10,000		68,280.00		
Total Options												
Total for CAD/ R Foreign Exchange Future					1		10	10,000		68,280.00		
Total Futures					46		24,169	24,169,000		169,222,755.25		
Total Options												
Grand Total for all Instruments					46		24,169	24,169,000		169,222,755.25		