



Currency Futures & Options Matched Trades

Report for 29/11/2010

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
8:17:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1495	71,495.00	Member	Buy
8:17:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1495	(71,495.00)	Client	Sell
8:17:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1355	713,550.00	Member	Buy
8:17:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1355	(713,550.00)	Client	Sell
8:18:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1542	715,420.00	Member	Buy
8:18:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1542	(715,420.00)	Client	Sell
8:18:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1755	717,550.00	Member	Buy
8:18:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1755	(717,550.00)	Client	Sell
8:18:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1440	714,400.00	Member	Buy
8:18:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1440	(714,400.00)	Client	Sell
8:18:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1307	142,614.00	Member	Buy
8:18:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1307	(142,614.00)	Client	Sell
8:56:09	\$ / R 13/12/2010	Foreign Exchange Future	P	7.40	1	1,000	8,000	8,000,000	259.9300	(2,079,440,000.00)	Member	Sell
8:56:09	\$ / R 13/12/2010	Foreign Exchange Future	P	7.40	1	1,000	8,000	8,000,000	259.9300	2,079,440,000.00	Client	Buy
9:09:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1400	(357,000.00)	Client	Sell
9:09:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1400	357,000.00	Member	Buy
9:23:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1400	107,100.00	Client	Buy
9:23:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1400	(107,100.00)	Member	Sell
9:30:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	533	533,000	7.1500	(3,810,950.00)	Member	Sell
9:30:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	533	533,000	7.1580	(3,815,214.00)	Member	Sell
9:30:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	533	533,000	7.1580	3,815,214.00	Client	Buy
9:50:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2200	722,000.00	Client	Buy
9:50:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2200	(722,000.00)	Member	Sell
10:00:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.2200	(2,166,000.00)	Client	Sell
10:00:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.2200	2,166,000.00	Member	Buy
10:04:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.1415	285,660.00	Client	Buy
10:04:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.1415	(285,660.00)	Member	Sell
11:33:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1167	(711,670.00)	Client	Sell
11:33:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1167	711,670.00	Member	Buy
12:09:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.3195	1,829,875.00	Member	Buy
12:09:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.3115	1,827,875.00	Member	Buy
12:09:45	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.3115	(1,827,875.00)	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
12:12:34	\$ / R 13/12/2010	Foreign Exchange Future	C	7.20	1	1,000	15,000	15,000,000	64.7000	(970,500,000.00)	Member	Sell
12:12:34	\$ / R 13/12/2010	Foreign Exchange Future	C	7.20	1	1,000	13,000	13,000,000	64.7000	841,100,000.00	Client	Buy
12:12:34	\$ / R 13/12/2010	Foreign Exchange Future	C	7.20	1	1,000	2,000	2,000,000	64.7000	129,400,000.00	Client	Buy
12:12:34	\$ / R 13/12/2010	Foreign Exchange Future	C	7.20	1	1,000	50,000	50,000,000	68.0000	(3,400,000,000.00)	Member	Sell
12:12:34	\$ / R 13/12/2010	Foreign Exchange Future	C	7.20	1	1,000	45,000	45,000,000	68.0000	3,060,000,000.00	Client	Buy
12:12:34	\$ / R 13/12/2010	Foreign Exchange Future	C	7.20	1	1,000	5,000	5,000,000	68.0000	340,000,000.00	Client	Buy
12:18:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2360	36,180.00	Client	Buy
12:18:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2360	(36,180.00)	Member	Sell
12:30:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1350	(713,500.00)	Client	Sell
12:30:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1350	713,500.00	Member	Buy
12:50:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1390	35,695.00	Client	Buy
12:50:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1390	(35,695.00)	Member	Sell
12:53:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1445	357,225.00	Member	Buy
12:53:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1445	(357,225.00)	Client	Sell
13:07:03	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2400	(36,200.00)	Client	Sell
13:07:03	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2400	36,200.00	Member	Buy
13:10:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1489	714,890.00	Client	Buy
13:10:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1489	(714,890.00)	Member	Sell
13:45:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1498	(7,149.80)	Member	Sell
13:45:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1498	7,149.80	Client	Buy
14:00:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2433	(36,216.50)	Client	Sell
14:00:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2433	36,216.50	Member	Buy
14:11:53	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.1500	(121,550.00)	Client	Sell
14:11:53	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.1500	121,550.00	Member	Buy
14:20:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1654	1,433,080.00	Client	Buy
14:20:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1654	(1,433,080.00)	Member	Sell
14:28:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1550	107,325.00	Member	Buy
14:28:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1550	(107,325.00)	Client	Sell
14:36:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1600	(35,800.00)	Client	Sell
14:36:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1600	35,800.00	Member	Buy
14:45:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2535	(14,507.00)	Member	Sell
14:45:59	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2535	14,507.00	Client	Buy
15:15:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,001	1,001,000	7.2330	(7,240,233.00)	Member	Sell
15:15:35	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,001	1,001,000	7.2330	7,240,233.00	Member	Buy
16:00:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1570	(35,785.00)	Client	Sell
16:00:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1570	35,785.00	Member	Buy
16:02:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1694	(35,847.00)	Client	Sell
16:02:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1694	35,847.00	Client	Buy
16:39:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.1694	(64,524.60)	Client	Sell
16:39:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.1694	64,524.60	Member	Buy
16:39:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1694	(7,169.40)	Client	Sell
16:39:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1694	7,169.40	Member	Buy
16:39:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1699	(35,849.50)	Client	Sell
16:39:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1699	35,849.50	Member	Buy
16:39:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.1699	(14,339.80)	Client	Sell
16:39:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.1699	14,339.80	Member	Buy

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16:39:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1700	(71,700.00)	Client	Sell
16:39:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1700	71,700.00	Member	Buy
16:46:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1700	(7,170.00)	Client	Sell
16:46:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1700	7,170.00	Client	Buy
16:46:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1700	(28,680.00)	Client	Sell
16:46:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1700	28,680.00	Client	Buy
16:57:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1725	(107,587.50)	Client	Sell
16:57:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1725	107,587.50	Client	Buy
16:59:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1725	(107,587.50)	Client	Sell
16:59:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1725	107,587.50	Member	Buy
17:00:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	13,000	13,000,000	7.1455	(92,891,500.00)	Member	Sell
17:00:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	13,000	13,000,000	7.1455	92,891,500.00	Client	Buy
17:01:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.1455	(14,291,000.00)	Member	Sell
17:01:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.1455	14,291,000.00	Client	Buy
Total Futures					42		18,793	18,792,500		134,476,252.10		
Total Options					4		73,000	73,000,000		6,449,940,000.00		
Total for \$ / R Foreign Exchange Future					46		91,793	91,792,500		6,584,416,252.10		
15:15:35	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2815	5,640,750.00	Member	Buy
15:15:35	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.2815	(5,640,750.00)	Member	Sell
16:45:43	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.3000	33,900.00	Client	Buy
16:45:43	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.3000	(33,900.00)	Member	Sell
Total Futures					2		503	503,000		5,674,650.00		
Total Options												
Total for £ / R Foreign Exchange Future					2		503	503,000		5,674,650.00		
14:54:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0847	169,470.00	Member	Buy
14:54:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0847	(169,470.00)	Client	Sell
Total Futures					1		20	2,000,000		169,470.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					1		20	2,000,000		169,470.00		
9:29:52	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.4565	4,728,250.00	Member	Buy
9:45:21	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.4525	945,250.00	Member	Buy
9:45:46	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	631	631,000	9.4480	5,961,688.00	Member	Buy
9:45:46	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	631	631,000	9.4480	(5,961,688.00)	Client	Sell
9:45:46	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	31	31,000	9.4560	293,136.00	Member	Buy
12:30:23	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.6650	48,325.00	Client	Buy
12:30:23	€ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.6650	(48,325.00)	Member	Sell
13:06:07	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.4150	(94,150.00)	Client	Sell
13:06:07	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.4150	94,150.00	Member	Buy
14:50:59	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.5304	1,906,080.00	Client	Buy

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14:50:59	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.5304	(1,906,080.00)	Member	Sell
16:05:11	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3915	93,915.00	Member	Buy
16:05:11	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3915	(93,915.00)	Client	Sell
16:05:20	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3935	(93,935.00)	Client	Sell
16:05:20	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3935	93,935.00	Member	Buy
16:48:54	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.3815	46,907.50	Member	Buy
16:48:54	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.3815	(46,907.50)	Client	Sell
Total Futures					9		1,187	1,186,500		11,228,318.50		
Total Options												
Total for € / R Foreign Exchange Future					9		1,187	1,186,500		11,228,318.50		
15:15:40	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8755	(3,437,750.00)	Member	Sell
15:15:40	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.8755	3,437,750.00	Member	Buy
Total Futures					1		500	500,000		3,437,750.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		500	500,000		3,437,750.00		
11:03:44	CAD/ R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,371	1,371,000	7.1090	(9,746,439.00)	Member	Sell
11:03:44	CAD/ R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,371	1,371,000	7.1090	9,746,439.00	Client	Buy
11:03:44	CAD/ R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,371	1,371,000	7.1000	(9,734,100.00)	Member	Sell
Total Futures					2		2,057	2,056,500		14,613,489.00		
Total Options												
Total for CAD/ R Foreign Exchange Future					2		2,057	2,056,500		14,613,489.00		
Total Futures					56		23,059	25,038,500		169,599,929.60		
Total Options					4		73,000	73,000,000		6,449,940,000.00		
Grand Total for all Instruments					60		96,059	98,038,500		6,619,539,929.60		