

Currency Futures & Options Matched Trades

Report for 19/11/2010

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
9:19:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9720	13,944.00	Member	Buy
9:19:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9720	(13,944.00)	Client	Sell
9:41:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0650	35,325.00	Client	Buy
9:41:47	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0650	(35,325.00)	Member	Sell
9:52:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9700	69,700.00	Client	Buy
9:52:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9700	(69,700.00)	Member	Sell
9:59:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	6.9730	418,380.00	Client	Buy
9:59:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	6.9730	(418,380.00)	Member	Sell
10:18:35	\$ / R 13/12/2010	Foreign Exchange Future	C	7.10	1	1,000	250	250,000	52.5300	13,132,500.00	Member	Buy
10:18:35	\$ / R 13/12/2010	Foreign Exchange Future	C	7.10	1	1,000	250	250,000	52.5300	(13,132,500.00)	Client	Sell
10:49:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9750	348,750.00	Client	Buy
10:49:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9750	(348,750.00)	Member	Sell
10:55:51	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0672	(141,344.00)	Member	Sell
10:55:51	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0672	141,344.00	Client	Buy
11:38:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9734	1,394,680.00	Member	Buy
11:38:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9734	(1,394,680.00)	Client	Sell
11:42:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9764	348,820.00	Member	Buy
11:42:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.9764	(348,820.00)	Client	Sell
11:48:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9762	34,881.00	Member	Buy
11:48:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9762	(34,881.00)	Client	Sell
12:01:27	\$ / R 13/06/2011	Foreign Exchange Future	C	7.50	1	1,000	300	300,000	231.0000	(69,300,000.00)	Member	Sell
12:01:27	\$ / R 13/06/2011	Foreign Exchange Future	C	7.50	1	1,000	300	300,000	231.0000	69,300,000.00	Client	Buy
12:07:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9750	697,500.00	Client	Buy
12:07:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9750	(697,500.00)	Member	Sell
12:31:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9800	(209,400.00)	Client	Sell
12:31:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9800	209,400.00	Member	Buy
12:33:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,001	1,001,000	6.9810	6,987,981.00	Member	Buy
12:33:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,001	1,001,000	6.9810	(6,987,981.00)	Member	Sell
14:32:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9850	(139,700.00)	Client	Sell
14:32:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9850	139,700.00	Member	Buy
14:34:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0025	(7,002,500.00)	Member	Sell
14:34:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0025	7,002,500.00	Client	Buy

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
14:37:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9900	(139,800.00)	Client	Sell
14:37:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9900	139,800.00	Client	Buy
14:44:03	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0850	(35,425.00)	Client	Sell
14:44:03	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0850	35,425.00	Member	Buy
14:44:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9991	(34,995.50)	Member	Sell
14:44:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9991	34,995.50	Client	Buy
14:44:03	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.0913	(1,240,977.50)	Member	Sell
14:44:04	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.0913	1,240,977.50	Member	Buy
14:44:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.0054	(1,225,945.00)	Member	Sell
14:44:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	175	175,000	7.0054	1,225,945.00	Client	Buy
15:16:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0290	(702,900.00)	Member	Sell
15:16:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0290	702,900.00	Client	Buy
15:17:10	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0300	(351,500.00)	Member	Sell
15:17:10	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0300	351,500.00	Client	Buy
16:01:30	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.0283	(1,757,075.00)	Member	Sell
16:01:30	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.0283	1,757,075.00	Client	Buy
16:11:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0300	28,120.00	Client	Buy
16:11:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0300	(28,120.00)	Client	Sell
16:15:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	46	46,000	7.0300	323,380.00	Client	Buy
16:15:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	46	46,000	7.0300	(323,380.00)	Member	Sell
16:58:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1440	7,144.00	Client	Buy
16:58:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1440	(7,144.00)	Member	Sell
Total Futures					25		3,384	3,384,000		23,690,167.00		
Total Options					2		550	550,000		82,432,500.00		
Total for \$ / R Foreign Exchange Future					27		3,934	3,934,000		106,122,667.00		
9:33:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	176	176,000	11.2772	1,984,787.20	Member	Buy
9:33:00	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	176	176,000	11.2772	(1,984,787.20)	Client	Sell
11:39:29	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2140	(1,121,400.00)	Member	Sell
11:39:29	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2140	1,121,400.00	Client	Buy
14:06:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.1964	67,178.40	Client	Buy
14:06:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.1964	(67,178.40)	Member	Sell
Total Futures					3		282	282,000		3,173,365.60		
Total Options												
Total for £ / R Foreign Exchange Future					3		282	282,000		3,173,365.60		
10:19:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0839	(167,880.00)	Member	Sell
10:19:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0839	167,880.00	Client	Buy
Total Futures					1		20	2,000,000		167,880.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					1		20	2,000,000		167,880.00		

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
11:13:24	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.5480	9,548.00	Member	Buy
11:13:24	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.5480	(9,548.00)	Client	Sell
12:43:29	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.5600	(95,600.00)	Client	Sell
12:43:29	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.5600	95,600.00	Member	Buy
15:51:20	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.5800	(958,000.00)	Client	Sell
15:51:20	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.5800	958,000.00	Member	Buy
16:49:25	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.7225	(486,125.00)	Client	Sell
16:49:25	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.7225	486,125.00	Member	Buy
16:49:25	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.6000	(96,000.00)	Client	Sell
16:49:25	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.6000	96,000.00	Member	Buy
Total Futures					5		171	171,000		1,645,273.00		
Total Options												
Total for € / R Foreign Exchange Future					5		171	171,000		1,645,273.00		
16:29:41	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9000	(69,000.00)	Client	Sell
16:29:41	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9000	69,000.00	Member	Buy
Total Futures					1		10	10,000		69,000.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		10	10,000		69,000.00		
Total Futures					35		3,867	5,847,000		28,745,685.60		
Total Options					2		550	550,000		82,432,500.00		
Grand Total for all Instruments					37		4,417	6,397,000		111,178,185.60		