

Currency Futures & Options Matched Trades

Report for 25/11/2010

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
8:13:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.1415	(57,132.00)	Member	Sell
8:13:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.1415	57,132.00	Client	Buy
8:21:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1083	710,830.00	Member	Buy
8:21:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1083	(710,830.00)	Client	Sell
8:21:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0814	(708,140.00)	Member	Sell
8:21:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0814	708,140.00	Client	Buy
8:21:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1639	716,390.00	Member	Buy
8:21:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1639	(716,390.00)	Client	Sell
8:34:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0803	2,124,090.00	Member	Buy
8:34:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0803	(2,124,090.00)	Client	Sell
8:39:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.0849	1,062,735.00	Member	Buy
8:39:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.0849	(1,062,735.00)	Client	Sell
9:01:53	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0925	14,185.00	Member	Buy
9:01:53	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0925	(14,185.00)	Client	Sell
9:36:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0900	354,500.00	Client	Buy
9:36:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0900	(354,500.00)	Member	Sell
9:47:10	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1830	7,183.00	Client	Buy
9:47:10	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1830	(7,183.00)	Member	Sell
9:57:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0725	70,725.00	Client	Buy
9:57:14	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0704	212,112.00	Member	Buy
9:57:14	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.0709	(282,836.00)	Client	Sell
10:35:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0680	706,800.00	Client	Buy
10:35:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0680	(706,800.00)	Member	Sell
10:38:06	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1584	35,792.00	Client	Buy
10:38:06	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1584	(35,792.00)	Member	Sell
11:26:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	24	24,000	7.1549	171,717.60	Member	Buy
11:26:45	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	24	24,000	7.1549	(171,717.60)	Client	Sell
11:27:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0715	212,145.00	Client	Buy
11:27:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0715	(212,145.00)	Member	Sell
12:15:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0880	(708,800.00)	Member	Sell
12:15:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0880	708,800.00	Member	Buy
12:24:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1864	(143,728.00)	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
12:24:50	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1864	143,728.00	Member	Buy
12:25:08	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0900	(7,090.00)	Client	Sell
12:25:08	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0900	7,090.00	Member	Buy
12:31:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1000	(28,400.00)	Client	Sell
12:31:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1000	28,400.00	Member	Buy
12:46:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0950	141,900.00	Client	Buy
12:46:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0950	(141,900.00)	Member	Sell
13:12:04	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1885	(107,827.50)	Member	Sell
13:12:04	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1885	107,827.50	Client	Buy
13:12:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0930	1,418,600.00	Client	Buy
13:12:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0930	(1,418,600.00)	Member	Sell
14:18:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0700	212,100.00	Client	Buy
14:18:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0700	(212,100.00)	Member	Sell
15:09:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	7.0673	(35,336,500.00)	Member	Sell
15:09:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	7.0673	28,269,200.00	Client	Buy
15:09:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0673	7,067,300.00	Client	Buy
15:27:01	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0644	7,064.40	Member	Buy
15:27:01	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0644	(7,064.40)	Member	Sell
15:27:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0645	7,064.50	Member	Buy
15:27:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0645	(7,064.50)	Member	Sell
15:30:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0640	706,400.00	Member	Buy
15:35:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	43	43,000	7.0678	(303,915.40)	Member	Sell
15:35:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	43	43,000	7.0678	303,915.40	Client	Buy
16:13:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1502	7,150.20	Client	Buy
16:13:53	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1502	(7,150.20)	Member	Sell
16:25:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0595	(141,190.00)	Member	Sell
16:25:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0595	141,190.00	Client	Buy
16:29:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0580	70,580.00	Client	Buy
16:29:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0580	(70,580.00)	Member	Sell
16:31:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1485	1,429,700.00	Client	Buy
16:31:21	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1485	(1,429,700.00)	Member	Sell
16:31:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1482	35,741.00	Client	Buy
16:31:26	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1482	(35,741.00)	Member	Sell
16:40:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0500	(28,200.00)	Client	Sell
16:40:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0500	28,200.00	Member	Buy
16:42:41	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1475	714,750.00	Client	Buy
16:42:41	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1475	(714,750.00)	Member	Sell
16:50:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0630	706,300.00	Member	Buy
16:50:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0630	(706,300.00)	Client	Sell
16:56:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0499	7,049.90	Client	Buy
16:56:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0499	(7,049.90)	Member	Sell
16:57:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0499	7,049.90	Client	Buy
16:57:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0499	(7,049.90)	Member	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
Total Futures					38		6,937	6,937,000		49,088,376.90		
Total Options												
Total for \$ / R Foreign Exchange Future					38		6,937	6,937,000		49,088,376.90		
11:04:06	\$ / R MAXI 14/03/2011	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	7.1540	21,462,000.00	Member	Buy
11:31:41	\$ / R MAXI 14/03/2011	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	7.1530	21,459,000.00	Member	Buy
11:31:41	\$ / R MAXI 14/03/2011	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	7.1530	(21,459,000.00)	Client	Sell
Total Futures					2		45	4,500,000		32,190,000.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					2		45	4,500,000		32,190,000.00		
10:28:14	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1700	111,700.00	Client	Buy
10:28:14	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1700	(111,700.00)	Member	Sell
11:08:57	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1500	111,500.00	Client	Buy
11:08:57	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1500	(111,500.00)	Member	Sell
11:27:45	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1840	(111,840.00)	Member	Sell
11:27:45	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1840	111,840.00	Client	Buy
15:21:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1225	111,225.00	Client	Buy
15:21:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1225	(111,225.00)	Member	Sell
16:28:50	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.2730	(45,092.00)	Member	Sell
16:28:50	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.2730	45,092.00	Client	Buy
Total Futures					5		44	44,000		491,357.00		
Total Options												
Total for £ / R Foreign Exchange Future					5		44	44,000		491,357.00		
8:14:03	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.5715	(38,286.00)	Member	Sell
8:14:03	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.5715	38,286.00	Client	Buy
9:03:41	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	9.5565	334,477.50	Member	Buy
9:03:41	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	9.5565	(334,477.50)	Client	Sell
9:03:48	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.4410	188,820.00	Member	Buy
9:03:48	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.4410	(188,820.00)	Client	Sell
9:06:29	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	9.5920	(2,877,600.00)	Member	Sell
9:06:29	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	9.5920	2,877,600.00	Client	Buy
10:00:55	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.4400	94,400.00	Client	Buy
10:00:55	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.4400	(94,400.00)	Member	Sell
10:24:29	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.4310	9,431.00	Member	Buy
10:24:29	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.4310	(9,431.00)	Client	Sell
10:41:18	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.5500	38,200.00	Client	Buy
10:41:18	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.5500	(38,200.00)	Member	Sell
10:44:47	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.4300	9,430.00	Client	Buy
10:44:47	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.4300	(9,430.00)	Member	Sell
11:35:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.5476	(238,690.00)	Member	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
11:35:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.5476	238,690.00	Client	Buy
14:09:09	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	9.4315	(56,589.00)	Member	Sell
14:09:09	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	9.4315	56,589.00	Client	Buy
14:57:40	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.4300	9,430.00	Client	Buy
14:57:40	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.4300	(9,430.00)	Member	Sell
16:56:42	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.5304	1,906,080.00	Client	Buy
16:56:42	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.5304	(1,906,080.00)	Member	Sell
16:56:42	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.5301	38,120.40	Client	Buy
16:56:42	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.5301	(38,120.40)	Member	Sell
Total Futures					13		611	611,000		5,839,553.90		
Total Options												
Total for € / R Foreign Exchange Future					13		611	611,000		5,839,553.90		
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Total Futures					57		7,637	12,092,000		87,609,287.80		
Total Options												
Grand Total for all Instruments					57		7,637	12,092,000		87,609,287.80		