

# Currency Futures & Options Matched Trades

Report for 18/08/2010

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
9:05:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3200	(73,200.00)	Client	Sell
9:05:48	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3200	73,200.00	Client	Buy
9:05:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.3220	(65,898.00)	Member	Sell
9:05:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.3220	65,898.00	Client	Buy
9:14:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4300	(74,300.00)	Client	Sell
9:14:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4300	74,300.00	Member	Buy
9:27:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.3148	14,629.60	Member	Buy
9:27:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.3148	(14,629.60)	Client	Sell
9:32:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.5439	528,073.00	Client	Buy
9:32:18	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.5439	(528,073.00)	Member	Sell
10:44:57	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.3100	(109,650.00)	Client	Sell
10:45:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.3125	(102,375.00)	Member	Sell
10:45:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.3112	212,024.80	Client	Buy
11:52:58	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2984	145,968.00	Client	Buy
11:52:58	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2984	(145,968.00)	Member	Sell
11:53:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2948	14,589.60	Client	Buy
11:53:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.2948	(14,589.60)	Member	Sell
11:55:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3050	(730,500.00)	Member	Sell
11:55:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3050	730,500.00	Client	Buy
12:09:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	7.5000	135,000.00	Client	Buy
12:09:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	18	18,000	7.5000	(135,000.00)	Member	Sell
13:14:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.4001	(185,002.50)	Member	Sell
13:14:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.4001	185,002.50	Client	Buy
13:15:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4001	74,001.00	Client	Buy
13:15:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4001	(74,001.00)	Member	Sell
13:30:01	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,800	1,800,000	7.2850	13,113,000.00	Member	Buy
13:30:01	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1,800	1,800,000	7.2850	(13,113,000.00)	Client	Sell
13:49:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.2830	(3,641,500.00)	Member	Sell
13:49:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.2830	3,641,500.00	Client	Buy
13:53:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2890	(728,900.00)	Member	Sell
13:53:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2890	728,900.00	Client	Buy
14:02:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	63	63,000	7.2780	458,514.00	Member	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
14:02:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.2838	(21,851.40)	Member	Sell
14:02:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.2838	21,851.40	Client	Buy
14:03:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.3112	(212,024.80)	Client	Sell
14:03:12	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.3112	212,024.80	Client	Buy
14:04:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.3936	(295,744.00)	Member	Sell
14:04:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.3936	295,744.00	Client	Buy
14:15:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5010	(750,100.00)	Member	Sell
14:15:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5010	1,500,200.00	Client	Buy
14:15:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5010	(750,100.00)	Member	Sell
14:19:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3851	36,925.50	Client	Buy
14:19:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3851	(36,925.50)	Member	Sell
14:20:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4950	1,499,000.00	Member	Buy
14:20:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.4950	(1,499,000.00)	Member	Sell
14:20:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.2700	210,830.00	Client	Buy
14:20:53	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.2700	(210,830.00)	Client	Sell
15:20:04	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3009	(1,460,180.00)	Member	Sell
15:20:04	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3009	1,460,180.00	Member	Buy
15:20:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2975	1,459,500.00	Member	Buy
15:20:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2975	(1,459,500.00)	Member	Sell
15:47:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	7.3059	65,753.10	Member	Buy
15:47:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	72	72,000	7.2814	(524,260.80)	Client	Sell
15:55:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.3140	(29,256.00)	Client	Sell
15:55:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.3140	29,256.00	Member	Buy
16:49:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.2948	21,884,400.00	Member	Buy
16:49:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	7.2948	(21,884,400.00)	Client	Sell
<b>Total Futures</b>					<b>29</b>		<b>6,687</b>	<b>6,687,000</b>		<b>48,870,762.25</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>29</b>		<b>6,687</b>	<b>6,687,000</b>		<b>48,870,762.25</b>		
8:25:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.4702	(286,755.00)	Member	Sell
8:25:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.4702	286,755.00	Client	Buy
10:30:17	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3785	(5,689,250.00)	Member	Sell
10:30:17	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3785	5,689,250.00	Member	Buy
11:55:25	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.4107	285,267.50	Member	Buy
11:55:25	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.4107	(285,267.50)	Client	Sell
16:42:35	£ / R 13/09/2010	Foreign Exchange Future	C	12.00	1	1,000	417	417,000	22.0000	9,174,000.00	Member	Buy
16:42:35	£ / R 13/09/2010	Foreign Exchange Future	C	12.00	1	1,000	417	417,000	22.0000	(9,174,000.00)	Client	Sell
<b>Total Futures</b>					<b>3</b>		<b>550</b>	<b>550,000</b>		<b>6,261,272.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>4</b>		<b>967</b>	<b>967,000</b>		<b>15,435,272.50</b>		
10:09:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.4000	(65,800.00)	Client	Sell
10:09:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.4000	65,800.00	Member	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
10:43:30	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	9.3782	1,266,057.00	Member	Buy
10:43:30	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	135	135,000	9.3782	(1,266,057.00)	Client	Sell
12:09:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.6750	19,350.00	Client	Buy
12:09:00	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.6750	(19,350.00)	Member	Sell
13:15:21	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.5310	(95,310.00)	Member	Sell
13:15:21	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.5310	95,310.00	Client	Buy
<b>Total Futures</b>					<b>4</b>		<b>154</b>	<b>154,000</b>		<b>1,446,517.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>4</b>		<b>154</b>	<b>154,000</b>		<b>1,446,517.00</b>		
16:37:50	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6,500	6,500,000	6.5745	(42,734,250.00)	Member	Sell
16:37:50	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	6,500	6,500,000	6.5745	42,734,250.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>6,500</b>	<b>6,500,000</b>		<b>42,734,250.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>6,500</b>	<b>6,500,000</b>		<b>42,734,250.00</b>		
<b>Total Futures</b>					<b>37</b>		<b>13,891</b>	<b>13,891,000</b>		<b>99,312,801.75</b>		
<b>Total Options</b>					<b>1</b>		<b>417</b>	<b>417,000</b>		<b>9,174,000.00</b>		
<b>Grand Total for all Instruments</b>					<b>38</b>		<b>14,308</b>	<b>14,308,000</b>		<b>108,486,801.75</b>		