

# Currency Futures & Options Matched Trades

Report for 27/08/2010

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
8:34:01	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3266	(732,660.00)	Member	Sell
8:34:01	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3266	732,660.00	Client	Buy
9:05:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4278	148,556.00	Client	Buy
9:05:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4278	(148,556.00)	Member	Sell
9:08:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.4278	(1,856,950.00)	Member	Sell
9:08:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.4278	1,856,950.00	Client	Buy
9:23:07	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5300	225,900.00	Client	Buy
9:23:07	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5300	(225,900.00)	Member	Sell
9:29:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.3496	3,674,800.00	Member	Buy
9:29:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.3496	(3,674,800.00)	Client	Sell
10:01:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3425	(734,250.00)	Member	Sell
10:01:47	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.3425	734,250.00	Client	Buy
10:38:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3376	146,752.00	Member	Buy
10:38:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3376	(146,752.00)	Client	Sell
11:30:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	227	227,000	7.3533	1,669,199.10	Member	Buy
11:30:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	227	227,000	7.3453	1,667,383.10	Member	Buy
11:30:23	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	227	227,000	7.3453	(1,667,383.10)	Client	Sell
11:32:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.3649	(220,947.00)	Client	Sell
11:32:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.3649	220,947.00	Member	Buy
11:50:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3848	(1,476,960.00)	Client	Sell
11:50:32	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.3848	1,476,960.00	Member	Buy
11:50:49	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.3850	(96,005.00)	Client	Sell
11:50:49	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.3850	96,005.00	Member	Buy
11:53:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.3933	(73,933.00)	Client	Sell
11:53:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.3853	1,846,325.00	Member	Buy
11:53:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.3853	(1,846,325.00)	Client	Sell
11:53:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	260	260,000	7.3933	1,922,258.00	Member	Buy
12:03:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.4900	674,100.00	Member	Buy
12:04:14	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4900	149,800.00	Member	Buy
12:04:14	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4900	(149,800.00)	Client	Sell
12:06:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3905	147,810.00	Member	Buy
12:06:42	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3905	(147,810.00)	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
12:33:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.3842	3,692,100.00	Member	Buy
12:33:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.3842	(3,692,100.00)	Member	Sell
12:35:48	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4960	(74,960.00)	Member	Sell
12:35:48	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4960	74,960.00	Client	Buy
12:39:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4914	374,570.00	Member	Buy
12:39:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4914	(374,570.00)	Client	Sell
12:57:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4041	(370,205.00)	Member	Sell
12:57:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.4041	370,205.00	Client	Buy
13:00:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4076	(3,703,800.00)	Member	Sell
13:00:51	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.4076	3,703,800.00	Client	Buy
13:02:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5100	(30,040.00)	Client	Sell
13:02:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.5100	30,040.00	Member	Buy
13:02:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5100	(1,502,000.00)	Client	Sell
13:02:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5100	1,502,000.00	Member	Buy
13:02:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5109	1,502,180.00	Member	Buy
13:02:35	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5109	(1,502,180.00)	Client	Sell
13:11:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5150	1,503,000.00	Member	Buy
13:12:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5050	1,501,000.00	Member	Buy
13:12:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.5050	750,500.00	Member	Buy
13:12:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5090	(3,754,500.00)	Client	Sell
13:28:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.5185	(1,503,700.00)	Member	Sell
13:30:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.5200	(225,600.00)	Client	Sell
13:32:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.4100	(259,350.00)	Client	Sell
13:32:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4100	741,000.00	Member	Buy
13:32:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4100	(7,410.00)	Client	Sell
13:32:06	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4100	7,410.00	Member	Buy
13:33:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4135	(741,350.00)	Client	Sell
13:33:14	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.4135	741,350.00	Member	Buy
13:33:50	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4157	(74,157.00)	Client	Sell
13:33:50	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.4157	148,314.00	Member	Buy
13:33:50	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.4157	(74,157.00)	Client	Sell
13:34:01	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	7.5295	(527,065.00)	Member	Sell
13:38:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	680	680,000	7.4130	5,040,840.00	Member	Buy
13:38:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	680	680,000	7.4130	(5,040,840.00)	Client	Sell
13:42:48	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	180	180,000	7.5050	(1,350,900.00)	Client	Sell
13:46:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.5200	(37,600.00)	Client	Sell
13:49:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.5937	(379,685.00)	Member	Sell
13:49:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.5280	3,764,000.00	Client	Buy
13:49:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	105	105,000	7.5200	(789,600.00)	Member	Sell
14:18:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	117	117,000	7.3810	863,577.00	Member	Buy
14:18:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	117	117,000	7.3810	(863,577.00)	Client	Sell
14:35:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3760	147,520.00	Member	Buy
14:35:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.3760	(147,520.00)	Client	Sell
14:42:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.3680	2,210,400.00	Member	Buy
14:42:37	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.3680	(2,210,400.00)	Client	Sell
15:37:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3844	36,922.00	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
15:37:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.3844	(36,922.00)	Client	Sell
15:46:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.3978	(2,219,340.00)	Member	Sell
15:46:38	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.3978	2,219,340.00	Client	Buy
16:02:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.4000	481,000.00	Member	Buy
16:02:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	7.4000	(481,000.00)	Client	Sell
16:36:58	\$ / R 13/12/2010	Foreign Exchange Future	C	7.80	1	1,000	500	500,000	185.2000	(92,600,000.00)	Member	Sell
16:36:58	\$ / R 13/12/2010	Foreign Exchange Future	C	7.80	1	1,000	500	500,000	185.2000	92,600,000.00	Client	Buy
16:39:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	322	322,000	7.3830	(2,377,326.00)	Member	Sell
16:39:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	322	322,000	7.3830	2,377,326.00	Client	Buy
16:58:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4800	7,480.00	Client	Buy
16:58:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.4800	(7,480.00)	Member	Sell
<b>Total Futures</b>					<b>44</b>		<b>6,656</b>	<b>6,656,000</b>		<b>49,369,927.15</b>		
<b>Total Options</b>					<b>1</b>		<b>500</b>	<b>500,000</b>		<b>92,600,000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>45</b>		<b>7,156</b>	<b>7,156,000</b>		<b>141,969,927.15</b>		
10:21:57	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.5600	(57,800.00)	Member	Sell
10:21:57	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.5600	57,800.00	Client	Buy
12:55:55	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.4800	(172,200.00)	Client	Sell
12:55:55	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.4800	172,200.00	Member	Buy
14:37:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.4196	285,490.00	Member	Buy
14:37:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.4196	(285,490.00)	Client	Sell
15:31:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.6015	(58,007.50)	Client	Sell
15:31:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.6015	58,007.50	Member	Buy
15:31:27	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.5970	57,985.00	Member	Buy
15:31:27	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.5970	(57,985.00)	Client	Sell
<b>Total Futures</b>					<b>5</b>		<b>55</b>	<b>55,000</b>		<b>631,482.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>5</b>		<b>55</b>	<b>55,000</b>		<b>631,482.50</b>		
10:23:42	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3480	(934,800.00)	Member	Sell
10:34:13	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.3440	1,868,800.00	Client	Buy
10:34:13	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3400	(934,000.00)	Member	Sell
11:36:17	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.3705	9,370.50	Member	Buy
11:36:17	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.3705	(9,370.50)	Client	Sell
13:06:53	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.4165	28,249.50	Member	Buy
13:06:53	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.4165	(28,249.50)	Client	Sell
16:01:12	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3985	(4,699,250.00)	Member	Sell
16:01:12	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3985	4,699,250.00	Member	Buy
<b>Total Futures</b>					<b>5</b>		<b>704</b>	<b>704,000</b>		<b>6,605,670.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>5</b>		<b>704</b>	<b>704,000</b>		<b>6,605,670.00</b>		

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
9:21:18	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	180	180,000	6.5228	(1,174,104.00)	Member	Sell
9:21:18	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	180	180,000	6.5228	1,174,104.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>180</b>	<b>180,000</b>		<b>1,174,104.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>180</b>	<b>180,000</b>		<b>1,174,104.00</b>		
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<b>Total Futures</b>					<b>54</b>		<b>7,595</b>	<b>7,595,000</b>		<b>57,781,183.65</b>		
<b>Total Options</b>					<b>1</b>		<b>500</b>	<b>500,000</b>		<b>92,600,000.00</b>		
<b>Grand Total for all Instruments</b>					<b>55</b>		<b>8,095</b>	<b>8,095,000</b>		<b>150,381,183.65</b>		