

# Currency Futures & Options Matched Trades

Report for 28/09/2010

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
8:18:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0732	(707,320.00)	Member	Sell
8:18:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0732	707,320.00	Client	Buy
8:18:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.0717	(565,736.00)	Member	Sell
8:18:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	7.0717	565,736.00	Client	Buy
8:18:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0774	141,548.00	Member	Buy
8:18:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0774	(141,548.00)	Client	Sell
8:18:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0807	177,017.50	Member	Buy
8:18:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0807	(177,017.50)	Client	Sell
9:14:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1371	71,371.00	Client	Buy
9:14:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1371	(71,371.00)	Member	Sell
9:15:48	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1365	(71,365.00)	Member	Sell
9:15:48	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1365	71,365.00	Client	Buy
9:17:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1374	(713,740.00)	Member	Sell
9:17:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1374	713,740.00	Client	Buy
9:33:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	24	24,000	7.1370	(171,288.00)	Client	Sell
9:33:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	24	24,000	7.1370	171,288.00	Client	Buy
9:50:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1325	7,132.50	Client	Buy
9:50:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.1325	(7,132.50)	Member	Sell
9:53:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1200	(356,000.00)	Client	Sell
9:53:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1200	356,000.00	Member	Buy
10:14:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1215	35,607.50	Member	Buy
10:14:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1215	(35,607.50)	Client	Sell
10:30:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1200	1,780,000.00	Client	Buy
10:30:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1200	(1,780,000.00)	Member	Sell
10:52:08	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1096	(71,096.00)	Client	Sell
10:52:08	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1096	71,096.00	Member	Buy
11:11:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1200	(71,200.00)	Client	Sell
11:11:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1200	71,200.00	Member	Buy
11:13:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1250	712,500.00	Client	Buy
11:13:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1250	(712,500.00)	Member	Sell
11:18:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1230	(71,230.00)	Member	Sell
11:18:56	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1230	71,230.00	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
11:27:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	56	56,000	7.1095	398,132.00	Client	Buy
11:27:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	56	56,000	7.1095	(398,132.00)	Client	Sell
11:30:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1100	711,000.00	Client	Buy
11:30:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1100	(711,000.00)	Member	Sell
11:30:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	94	94,000	7.1095	668,293.00	Client	Buy
11:30:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	94	94,000	7.1095	(668,293.00)	Member	Sell
11:31:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	320	320,000	7.0577	2,258,464.00	Member	Buy
11:31:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	320	320,000	7.0577	(2,258,464.00)	Client	Sell
11:31:08	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	280	280,000	7.2050	2,017,400.00	Client	Buy
11:31:08	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	280	280,000	7.2050	(2,017,400.00)	Member	Sell
11:53:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0951	(212,853.00)	Client	Sell
11:53:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0951	212,853.00	Member	Buy
12:52:08	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	264	264,000	7.1057	(1,875,904.80)	Member	Sell
12:52:08	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	264	264,000	7.1057	1,875,904.80	Client	Buy
14:29:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	18	18,000	7.0990	127,782.00	Client	Buy
14:29:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	18	18,000	7.0990	(127,782.00)	Member	Sell
14:58:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0980	106,470.00	Client	Buy
14:58:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0980	(106,470.00)	Member	Sell
15:09:30	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0950	177,375.00	Client	Buy
15:09:30	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0950	(177,375.00)	Member	Sell
15:10:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0900	70,900.00	Client	Buy
15:10:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0900	(70,900.00)	Member	Sell
15:10:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0900	35,450.00	Client	Buy
15:10:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0900	(35,450.00)	Member	Sell
15:11:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	285	285,000	7.0845	2,019,082.50	Member	Buy
15:11:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	285	285,000	7.0845	(2,019,082.50)	Client	Sell
15:14:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	598	598,000	7.0845	4,236,531.00	Member	Buy
15:14:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	598	598,000	7.0845	(4,236,531.00)	Client	Sell
16:17:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0926	(709,260.00)	Client	Sell
16:17:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0926	709,260.00	Member	Buy
16:35:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1040	(142,080.00)	Member	Sell
16:35:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1040	142,080.00	Client	Buy
16:44:30	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0851	14,170.20	Client	Buy
16:44:30	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0851	(14,170.20)	Member	Sell
16:44:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0850	70,850.00	Client	Buy
16:44:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0850	(70,850.00)	Member	Sell
16:45:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0850	(7,085.00)	Member	Sell
16:45:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0850	7,085.00	Client	Buy
16:45:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0825	1,416,500.00	Client	Buy
16:45:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0825	(1,416,500.00)	Member	Sell
16:49:01	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1800	35,900.00	Client	Buy
16:49:01	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1800	(35,900.00)	Member	Sell
16:51:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0800	35,400.00	Client	Buy
16:51:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0800	(35,400.00)	Member	Sell
16:51:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0800	354,000.00	Client	Buy
16:51:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0800	(354,000.00)	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
16:57:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.0730	(91,949.00)	Client	Sell
16:57:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	13	13,000	7.0730	91,949.00	Member	Buy
<b>Total Futures</b>					<b>40</b>		<b>3,311</b>	<b>3,311,000</b>		<b>23,516,983.00</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>40</b>		<b>3,311</b>	<b>3,311,000</b>		<b>23,516,983.00</b>		
9:36:23	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.2230	224,460.00	Member	Buy
9:36:23	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.2230	(224,460.00)	Client	Sell
9:44:07	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.2500	(225,000.00)	Client	Sell
9:44:07	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.2500	225,000.00	Member	Buy
11:11:24	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2600	(1,126,000.00)	Client	Sell
11:11:24	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.2600	1,126,000.00	Member	Buy
12:02:53	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2600	(112,600.00)	Client	Sell
12:02:53	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.2600	112,600.00	Member	Buy
13:23:51	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.2500	11,250.00	Client	Buy
13:23:51	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.2500	(11,250.00)	Member	Sell
15:01:07	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.2100	22,420.00	Client	Buy
15:01:07	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.2100	(22,420.00)	Member	Sell
15:58:21	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	11.1850	(12,303,500.00)	Member	Sell
15:58:21	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	11.1850	12,303,500.00	Client	Buy
16:00:30	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.3385	(22,677,000.00)	Member	Sell
16:00:30	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.3385	22,677,000.00	Client	Buy
16:47:05	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1920	55,960.00	Client	Buy
16:47:05	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1920	(55,960.00)	Member	Sell
<b>Total Futures</b>					<b>9</b>		<b>3,258</b>	<b>3,258,000</b>		<b>36,758,190.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>9</b>		<b>3,258</b>	<b>3,258,000</b>		<b>36,758,190.00</b>		
9:30:33	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.5190	(190,380.00)	Client	Sell
9:30:33	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.5190	190,380.00	Member	Buy
9:52:05	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.4750	47,375.00	Member	Buy
9:52:05	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.4750	(47,375.00)	Client	Sell
10:57:27	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5370	(47,685.00)	Client	Sell
10:57:27	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.5370	47,685.00	Member	Buy
11:36:36	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.5320	66,724.00	Member	Buy
11:36:36	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	7	7,000	9.5320	(66,724.00)	Client	Sell
16:41:39	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.5530	(9,553.00)	Client	Sell
16:41:39	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.5530	9,553.00	Member	Buy
16:45:39	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.5800	(479,000.00)	Client	Sell
16:45:39	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.5800	479,000.00	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
<b>Total Futures</b>					<b>6</b>		<b>88</b>	<b>88,000</b>		<b>840,717.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>6</b>		<b>88</b>	<b>88,000</b>		<b>840,717.00</b>		
11:37:01	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.7600	54,080.00	Client	Buy
11:37:01	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.7600	(54,080.00)	Member	Sell
<b>Total Futures</b>					<b>1</b>		<b>8</b>	<b>8,000</b>		<b>54,080.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>8</b>	<b>8,000</b>		<b>54,080.00</b>		
<b>Total Futures</b>					<b>56</b>		<b>6,665</b>	<b>6,665,000</b>		<b>61,169,970.00</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>56</b>		<b>6,665</b>	<b>6,665,000</b>		<b>61,169,970.00</b>		