



Currency Futures & Options Matched Trades

Report for 30/09/2010

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
8:08:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0710	(1,414,200.00)	Member	Sell
8:08:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0710	1,414,200.00	Client	Buy
9:18:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0500	21,150.00	Client	Buy
9:18:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0500	(21,150.00)	Member	Sell
9:35:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0500	(35,250.00)	Member	Sell
9:35:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0500	35,250.00	Client	Buy
9:41:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0500	(141,000.00)	Member	Sell
9:41:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0500	141,000.00	Client	Buy
9:51:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0774	(141,548.00)	Client	Sell
10:03:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.0346	84,415.20	Member	Buy
10:03:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	7.0346	(84,415.20)	Client	Sell
10:32:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6,050	6,050,000	7.0200	42,471,000.00	Member	Buy
10:32:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6,050	6,050,000	7.0200	(42,471,000.00)	Client	Sell
11:30:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0451	(352,255.00)	Client	Sell
11:30:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0451	352,255.00	Member	Buy
11:36:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0500	(35,250.00)	Member	Sell
11:36:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0500	35,250.00	Client	Buy
11:40:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0476	(140,952.00)	Client	Sell
11:40:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0476	140,952.00	Member	Buy
11:41:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0476	(140,952.00)	Client	Sell
11:41:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0476	140,952.00	Member	Buy
11:51:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0475	35,237.50	Client	Buy
11:51:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0475	(35,237.50)	Member	Sell
11:53:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	140	140,000	7.0474	986,636.00	Client	Buy
11:53:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	140	140,000	7.0474	(986,636.00)	Member	Sell
12:12:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0475	(14,095.00)	Client	Sell
12:12:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	138	138,000	7.0489	(972,748.20)	Member	Sell
12:12:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	140	140,000	7.0489	986,846.00	Client	Buy
12:26:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0450	35,225.00	Client	Buy
12:26:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0450	21,135.00	Client	Buy
12:27:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0422	70,422.00	Member	Buy
12:27:39	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0422	70,422.00	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
12:28:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0403	70,403.00	Member	Buy
12:28:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0403	14,080.60	Member	Buy
12:28:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.0421	(281,684.00)	Client	Sell
12:42:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.0500	(98,700.00)	Member	Sell
12:42:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	7.0500	98,700.00	Member	Buy
13:24:10	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0500	35,250.00	Client	Buy
13:24:10	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0500	(35,250.00)	Client	Sell
13:37:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	55	55,000	7.0500	(387,750.00)	Client	Sell
13:37:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	55	55,000	7.0500	387,750.00	Member	Buy
13:54:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.0600	(155,320.00)	Client	Sell
13:54:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	22	22,000	7.0600	155,320.00	Member	Buy
14:17:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1735	(1,793,375.00)	Member	Sell
14:17:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1735	1,793,375.00	Member	Buy
14:18:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1740	(1,793,500.00)	Member	Sell
14:18:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1740	1,793,500.00	Member	Buy
14:18:52	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.1765	(7,176,500.00)	Member	Sell
14:18:52	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.1765	7,176,500.00	Member	Buy
14:19:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.1790	(7,179,000.00)	Member	Sell
14:19:20	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.1790	7,179,000.00	Member	Buy
14:19:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	51	51,000	7.0700	(360,570.00)	Member	Sell
14:19:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	51	51,000	7.0700	360,570.00	Client	Buy
14:32:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.1680	(7,168,000.00)	Member	Sell
14:32:33	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.1680	7,168,000.00	Member	Buy
14:32:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.1700	(7,170,000.00)	Member	Sell
14:32:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.1700	7,170,000.00	Member	Buy
14:42:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1745	(1,793,625.00)	Member	Sell
14:42:09	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1745	1,793,625.00	Member	Buy
14:43:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1715	(1,792,875.00)	Member	Sell
14:43:56	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.1715	1,792,875.00	Member	Buy
14:57:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0550	(21,165.00)	Member	Sell
14:57:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0550	21,165.00	Client	Buy
15:36:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,145	1,145,000	7.0477	8,069,616.50	Member	Buy
15:36:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,145	1,145,000	7.0477	(8,069,616.50)	Member	Sell
15:40:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0523	352,615.00	Member	Buy
15:40:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0523	(352,615.00)	Client	Sell
16:03:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.0612	(14,122,400.00)	Member	Sell
16:03:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.0612	14,122,400.00	Client	Buy
16:29:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0815	106,222.50	Client	Buy
16:29:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0815	(106,222.50)	Member	Sell
16:31:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1800	35,900.00	Client	Buy
16:31:02	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.1800	(35,900.00)	Member	Sell
16:49:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0789	353,945.00	Client	Buy
16:49:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0789	(353,945.00)	Member	Sell
16:56:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,145	1,145,000	7.0357	8,055,876.50	Member	Buy
16:56:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,145	1,145,000	7.0357	(8,055,876.50)	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
Total Futures					39		16,280	16,280,000		115,219,807.60		
Total Options												
Total for \$ / R Foreign Exchange Future					39		16,280	16,280,000		115,219,807.60		
9:15:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1800	(1,118,000.00)	Client	Sell
9:15:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1800	1,118,000.00	Member	Buy
12:43:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	11.2000	(672,000.00)	Client	Sell
12:43:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	11.2000	672,000.00	Member	Buy
12:52:36	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2150	56,075.00	Member	Buy
12:52:36	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.2150	(56,075.00)	Client	Sell
13:04:01	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.2175	(33,652.50)	Member	Sell
13:04:01	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.2175	33,652.50	Client	Buy
14:13:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.2004	2,240,080.00	Member	Buy
14:13:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.2004	(2,240,080.00)	Client	Sell
14:17:05	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3550	(2,838,750.00)	Member	Sell
14:17:05	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3550	2,838,750.00	Member	Buy
14:17:46	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3520	(5,676,000.00)	Member	Sell
14:17:46	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3520	5,676,000.00	Member	Buy
14:18:45	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3595	(2,839,875.00)	Member	Sell
14:18:45	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3595	2,839,875.00	Member	Buy
14:19:13	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3620	(5,681,000.00)	Member	Sell
14:19:13	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3620	5,681,000.00	Member	Buy
14:32:36	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5940	2,898,500.00	Member	Buy
14:32:36	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.5940	(2,898,500.00)	Member	Sell
15:46:32	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1360	55,680.00	Client	Buy
15:46:32	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1360	(55,680.00)	Member	Sell
Total Futures					11		2,123	2,123,000		24,109,612.50		
Total Options												
Total for £ / R Foreign Exchange Future					11		2,123	2,123,000		24,109,612.50		
9:14:24	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.5598	4,779,900.00	Member	Buy
9:14:24	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.5598	(4,779,900.00)	Client	Sell
12:04:22	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.6055	38,422.00	Member	Buy
12:04:22	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.6055	(38,422.00)	Client	Sell
12:04:37	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.6220	(962,200.00)	Member	Sell
12:04:37	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.6220	962,200.00	Client	Buy
12:56:06	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.6230	48,115.00	Member	Buy
12:56:06	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.6230	(48,115.00)	Client	Sell
14:16:53	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.7925	(2,448,125.00)	Member	Sell
14:16:53	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.7925	2,448,125.00	Member	Buy
14:17:24	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.7895	(4,894,750.00)	Member	Sell
14:17:24	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.7895	4,894,750.00	Member	Buy
14:18:32	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.7935	(2,448,375.00)	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
14:18:32	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.7935	2,448,375.00	Member	Buy
14:26:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.6349	481,745.00	Member	Buy
14:26:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.6349	(481,745.00)	Client	Sell
14:32:47	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.0090	2,502,250.00	Member	Buy
14:32:47	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.0090	(2,502,250.00)	Member	Sell
14:33:16	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.7795	(2,444,875.00)	Member	Sell
14:33:16	€ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.7795	2,444,875.00	Member	Buy
14:59:28	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.6230	96,230.00	Member	Buy
14:59:28	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.6230	(96,230.00)	Client	Sell
16:53:58	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	47	47,000	9.6249	(452,370.30)	Member	Sell
16:53:58	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	47	47,000	9.6249	452,370.30	Client	Buy
Total Futures					12		2,216	2,216,000		21,597,357.30		
Total Options												
Total for € / R Foreign Exchange Future					12		2,216	2,216,000		21,597,357.30		
13:59:39	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7790	(1,355,800.00)	Client	Sell
13:59:39	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.7790	1,355,800.00	Member	Buy
14:16:42	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8180	(1,704,500.00)	Member	Sell
14:16:42	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8180	1,704,500.00	Member	Buy
14:33:41	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8270	(1,706,750.00)	Member	Sell
14:33:41	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.8270	1,706,750.00	Member	Buy
Total Futures					3		700	700,000		4,767,050.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		700	700,000		4,767,050.00		
Total Futures					65		21,319	21,319,000		165,693,827.40		
Total Options												
Grand Total for all Instruments					65		21,319	21,319,000		165,693,827.40		