



# Currency Futures & Options Matched Trades

Report for 11/10/2010

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
8:37:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0731	(707,310.00)	Member	Sell
8:37:31	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0731	707,310.00	Client	Buy
8:38:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9057	(690,570.00)	Member	Sell
8:38:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9057	690,570.00	Client	Buy
9:08:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9080	(34,540.00)	Client	Sell
9:08:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9080	34,540.00	Client	Buy
9:09:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9080	(69,080.00)	Client	Sell
9:09:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9080	69,080.00	Client	Buy
9:26:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9080	(6,908.00)	Client	Sell
9:26:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9080	6,908.00	Client	Buy
9:26:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	6.9080	(96,712.00)	Client	Sell
9:26:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	14	14,000	6.9080	96,712.00	Client	Buy
9:31:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.9200	(622,800.00)	Client	Sell
9:31:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	6.9200	622,800.00	Member	Buy
9:40:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9091	(13,818.20)	Client	Sell
9:40:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	6.9091	13,818.20	Member	Buy
9:41:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9250	(6,925.00)	Client	Sell
9:41:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9250	6,925.00	Client	Buy
9:58:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9300	(138,600.00)	Client	Sell
9:58:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9300	138,600.00	Member	Buy
10:08:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	6.9315	(415,890.00)	Client	Sell
10:08:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	6.9315	415,890.00	Member	Buy
10:16:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	174	174,000	6.9415	(1,207,821.00)	Member	Sell
10:16:11	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	174	174,000	6.9415	1,207,821.00	Client	Buy
10:38:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0404	352,020.00	Client	Buy
10:38:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0404	(352,020.00)	Member	Sell
10:42:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1415	(107,122.50)	Member	Sell
10:42:51	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.1415	107,122.50	Client	Buy
11:04:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9430	27,772.00	Client	Buy
11:04:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9430	(27,772.00)	Member	Sell
11:12:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.9375	55,500.00	Member	Buy
11:12:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	6.9375	(55,500.00)	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
11:15:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9411	312,349.50	Member	Buy
11:15:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9411	(312,349.50)	Client	Sell
11:33:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9400	(173,500.00)	Client	Sell
11:33:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9400	173,500.00	Member	Buy
11:36:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9457	(1,389,140.00)	Member	Sell
11:36:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9457	1,389,140.00	Member	Buy
11:36:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9457	(1,389,140.00)	Member	Sell
11:36:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9457	1,389,140.00	Member	Buy
11:36:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	175	175,000	6.9457	(1,215,497.50)	Member	Sell
11:36:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	175	175,000	6.9457	1,215,497.50	Member	Buy
11:42:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9450	69,450.00	Client	Buy
11:42:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9450	(69,450.00)	Member	Sell
11:50:14	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9456	(312,552.00)	Member	Sell
11:50:14	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9456	312,552.00	Client	Buy
12:00:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9405	312,322.50	Client	Buy
12:00:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	6.9405	(312,322.50)	Client	Sell
12:06:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0320	210,960.00	Member	Buy
12:06:28	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0320	(210,960.00)	Client	Sell
12:14:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	720	720,000	6.9507	(5,004,504.00)	Member	Sell
12:14:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	720	720,000	6.9507	5,004,504.00	Client	Buy
12:17:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9400	69,400.00	Client	Buy
12:17:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	6.8360	273,440.00	Member	Buy
12:17:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	400	400,000	6.9260	(2,770,400.00)	Client	Sell
12:17:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	390	390,000	6.9359	2,705,001.00	Member	Buy
12:25:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9401	173,502.50	Member	Buy
12:25:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9401	(173,502.50)	Client	Sell
13:11:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9568	(695,680.00)	Client	Sell
13:11:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9568	695,680.00	Member	Buy
13:19:48	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0439	(140,878.00)	Client	Sell
13:19:48	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0439	140,878.00	Member	Buy
13:59:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9540	(139,080.00)	Client	Sell
13:59:57	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9540	139,080.00	Member	Buy
14:03:08	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0500	(141,000.00)	Client	Sell
14:03:08	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0500	141,000.00	Client	Buy
14:09:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0500	141,000.00	Client	Buy
14:09:36	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0500	(141,000.00)	Client	Sell
14:19:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9550	(139,100.00)	Client	Sell
14:19:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9550	139,100.00	Client	Buy
14:26:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.9029	(10,354,350.00)	Member	Sell
14:26:25	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	6.9029	10,354,350.00	Client	Buy
14:27:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	7.0510	(112,816.00)	Client	Sell
14:27:16	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	16	16,000	7.0510	112,816.00	Client	Buy
14:56:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9575	(104,362.50)	Client	Sell
14:56:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9575	104,362.50	Client	Buy
14:56:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9575	69,575.00	Client	Buy
14:56:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9575	(69,575.00)	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
15:40:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9421	(34,710.50)	Client	Sell
15:40:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9421	34,710.50	Member	Buy
15:53:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9420	104,130.00	Client	Buy
15:53:55	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.9420	(104,130.00)	Client	Sell
15:54:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9420	34,710.00	Client	Buy
15:54:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9420	(34,710.00)	Member	Sell
16:24:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9451	138,902.00	Client	Buy
16:24:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9451	(138,902.00)	Member	Sell
16:35:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9443	(208,329.00)	Member	Sell
16:35:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9443	208,329.00	Client	Buy
16:45:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9460	(138,920.00)	Client	Sell
16:45:16	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	6.9460	138,920.00	Member	Buy
<b>Total Futures</b>					<b>45</b>		<b>4,430</b>	<b>4,430,000</b>		<b>30,722,970.20</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>45</b>		<b>4,430</b>	<b>4,430,000</b>		<b>30,722,970.20</b>		
12:15:50	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.9510	328,530.00	Member	Buy
12:15:50	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.0410	(3,312,300.00)	Client	Sell
12:15:50	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.0510	3,315,300.00	Member	Buy
12:16:14	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.2175	(44,870.00)	Member	Sell
12:16:14	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.2175	44,870.00	Client	Buy
12:53:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.0605	2,212,100.00	Member	Buy
12:53:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.0605	(2,212,100.00)	Client	Sell
16:53:27	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.0630	221,260.00	Client	Buy
16:53:27	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.0630	(221,260.00)	Member	Sell
16:59:09	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.2005	(560,025.00)	Member	Sell
16:59:09	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.2005	560,025.00	Client	Buy
<b>Total Futures</b>					<b>6</b>		<b>589</b>	<b>589,000</b>		<b>6,516,320.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>6</b>		<b>589</b>	<b>589,000</b>		<b>6,516,320.00</b>		
16:57:29	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.6400	38,560.00	Member	Buy
16:57:29	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.6400	(38,560.00)	Client	Sell
<b>Total Futures</b>					<b>1</b>		<b>4</b>	<b>4,000</b>		<b>38,560.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>1</b>		<b>4</b>	<b>4,000</b>		<b>38,560.00</b>		
8:49:30	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7242	(168,105.00)	Member	Sell
8:49:30	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7242	168,105.00	Client	Buy
16:45:27	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7961	169,902.50	Member	Buy
16:45:27	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.7961	(169,902.50)	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
					2		50	50,000		338,007.50		
					2		50	50,000		338,007.50		
					54		5,073	5,073,000		37,615,857.70		
					54		5,073	5,073,000		37,615,857.70		