

# Currency Futures & Options Matched Trades

Report for 22/10/2010

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
8:14:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9720	(697,200.00)	Member	Sell
8:14:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9720	697,200.00	Client	Buy
8:15:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9692	(696,920.00)	Member	Sell
8:15:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9692	696,920.00	Client	Buy
8:15:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0173	701,730.00	Member	Buy
8:15:17	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0173	(701,730.00)	Client	Sell
8:22:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9830	3,491,500.00	Member	Buy
8:22:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	6.9830	(3,491,500.00)	Client	Sell
8:52:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	170	170,000	7.0065	(1,191,105.00)	Member	Sell
8:52:42	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	170	170,000	7.0065	1,191,105.00	Client	Buy
9:06:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9710	34,855.00	Member	Buy
9:06:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9710	(34,855.00)	Client	Sell
9:17:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0130	(1,402,600.00)	Member	Sell
9:17:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.0130	1,402,600.00	Client	Buy
9:20:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0149	701,490.00	Client	Buy
9:20:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0149	(701,490.00)	Member	Sell
9:26:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9931	(699,310.00)	Client	Sell
9:26:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9931	699,310.00	Member	Buy
10:00:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0149	210,447.00	Client	Buy
10:00:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.0149	(210,447.00)	Member	Sell
10:31:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.0076	(280,304.00)	Client	Sell
10:31:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.0076	280,304.00	Member	Buy
10:37:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0097	70,097.00	Member	Buy
10:37:44	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0097	(70,097.00)	Client	Sell
10:47:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0150	(35,075.00)	Client	Sell
10:47:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0150	35,075.00	Member	Buy
11:09:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.0070	245,245.00	Member	Buy
11:09:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.0070	(245,245.00)	Client	Sell
11:33:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	43	43,000	7.0044	(301,189.20)	Member	Sell
11:33:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	43	43,000	7.0044	301,189.20	Client	Buy
12:00:05	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.2165	(1,443,300.00)	Member	Sell
12:02:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2190	(721,900.00)	Member	Sell

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12:02:58	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.2173	2,165,190.00	Member	Buy
12:11:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0111	(140,222.00)	Client	Sell
12:11:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0111	140,222.00	Member	Buy
12:14:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0121	350,605.00	Member	Buy
12:14:29	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0121	(350,605.00)	Client	Sell
12:28:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0083	7,008,300.00	Member	Buy
12:28:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0083	(7,008,300.00)	Client	Sell
12:47:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0185	21,055.50	Member	Buy
12:47:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.0185	(21,055.50)	Client	Sell
12:57:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0300	(3,515,000.00)	Member	Sell
12:57:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0300	3,515,000.00	Client	Buy
13:07:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0280	7,028.00	Client	Buy
13:07:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	21	21,000	7.0280	(147,588.00)	Member	Sell
13:07:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0280	140,560.00	Client	Buy
13:14:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0270	(35,135.00)	Member	Sell
13:14:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0270	35,135.00	Client	Buy
13:16:15	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1115	1,422,300.00	Member	Buy
13:16:15	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	200	200,000	7.1115	(1,422,300.00)	Client	Sell
13:27:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0022	(14,004.40)	Client	Sell
13:27:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	42	42,000	7.0022	294,092.40	Member	Buy
13:30:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1069	355,345.00	Client	Buy
13:30:49	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.1069	(355,345.00)	Member	Sell
13:32:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0007	(7,000.70)	Client	Sell
13:32:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0007	14,001.40	Member	Buy
13:32:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0007	(7,000.70)	Client	Sell
13:33:18	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	300	300,000	7.0027	2,100,810.00	Member	Buy
13:50:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9770	1,395,400.00	Member	Buy
13:50:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9770	(1,395,400.00)	Client	Sell
14:15:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0000	(14,000.00)	Client	Sell
14:15:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0000	14,000.00	Member	Buy
14:15:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	307	307,000	7.0030	2,149,921.00	Member	Buy
14:15:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	607	607,000	7.0028	(4,250,699.60)	Client	Sell
14:42:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1050	(710,500.00)	Client	Sell
14:42:40	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1050	710,500.00	Member	Buy
14:43:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0150	(28,060.00)	Client	Sell
14:43:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0150	28,060.00	Member	Buy
14:48:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0225	14,045.00	Member	Buy
14:48:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0225	(14,045.00)	Client	Sell
14:53:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0220	35,110.00	Member	Buy
14:53:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	7.0044	(315,198.00)	Client	Sell
15:12:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.0098	14,019,600.00	Member	Buy
15:12:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.0098	(14,019,600.00)	Client	Sell
15:31:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0200	(70,200.00)	Client	Sell
15:31:06	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0200	70,200.00	Member	Buy
15:55:53	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2015	144,030.00	Member	Buy
15:55:53	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.2015	(144,030.00)	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
<b>Total Futures</b>					<b>39</b>		<b>6,681</b>	<b>6,681,000</b>		<b>46,909,566.80</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>39</b>		<b>6,681</b>	<b>6,681,000</b>		<b>46,909,566.80</b>		
8:26:07	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.0423	276,057.50	Member	Buy
8:26:07	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.0423	(276,057.50)	Client	Sell
9:40:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9925	(10,992.50)	Member	Sell
9:40:55	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9925	10,992.50	Client	Buy
11:39:45	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0010	1,100,100.00	Member	Buy
11:39:45	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0010	(1,100,100.00)	Client	Sell
13:39:13	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	255	255,000	11.0000	(2,805,000.00)	Member	Sell
13:39:13	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	255	255,000	11.0000	2,805,000.00	Client	Buy
<b>Total Futures</b>					<b>4</b>		<b>381</b>	<b>381,000</b>		<b>4,192,150.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>4</b>		<b>381</b>	<b>381,000</b>		<b>4,192,150.00</b>		
10:31:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.7402	(292,206.00)	Member	Sell
10:31:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.7402	292,206.00	Client	Buy
13:34:44	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.7695	(1,465,425.00)	Member	Sell
13:34:44	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.7695	1,465,425.00	Client	Buy
16:23:54	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.7800	29,340.00	Client	Buy
16:23:54	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.7800	(29,340.00)	Member	Sell
<b>Total Futures</b>					<b>3</b>		<b>183</b>	<b>183,000</b>		<b>1,786,971.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>3</b>		<b>183</b>	<b>183,000</b>		<b>1,786,971.00</b>		
15:53:26	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8755	(343,775.00)	Member	Sell
15:53:26	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8755	343,775.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>50</b>	<b>50,000</b>		<b>343,775.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>50</b>	<b>50,000</b>		<b>343,775.00</b>		
<b>Total Futures</b>					<b>47</b>		<b>7,295</b>	<b>7,295,000</b>		<b>53,232,462.80</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>47</b>		<b>7,295</b>	<b>7,295,000</b>		<b>53,232,462.80</b>		