



Currency Futures & Options Matched Trades

Report for 27/09/2010

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
8:59:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0921	(3,546,050.00)	Member	Sell
8:59:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	500	500,000	7.0921	3,546,050.00	Client	Buy
9:04:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0905	(70,905.00)	Member	Sell
9:04:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0905	70,905.00	Client	Buy
9:04:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.2005	(208,814.50)	Member	Sell
9:04:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.2005	208,814.50	Client	Buy
9:04:29	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	29	29,000	7.1905	(208,524.50)	Member	Sell
9:05:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0905	(70,905.00)	Member	Sell
9:05:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0905	70,905.00	Client	Buy
9:11:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0760	353,800.00	Member	Buy
9:11:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0760	(353,800.00)	Client	Sell
9:13:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.0800	(424,800.00)	Client	Sell
9:13:41	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	7.0800	424,800.00	Member	Buy
9:13:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0800	(14,160.00)	Client	Sell
9:13:46	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.0800	14,160.00	Member	Buy
9:21:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0750	(141,500.00)	Client	Sell
9:21:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0750	141,500.00	Member	Buy
9:21:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1857	(143,714.00)	Member	Sell
9:21:23	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.1857	143,714.00	Client	Buy
9:32:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.0833	637,497.00	Member	Buy
9:32:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	90	90,000	7.0833	(637,497.00)	Member	Sell
9:32:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0833	708,330.00	Member	Buy
9:32:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0833	(708,330.00)	Member	Sell
10:04:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0900	(7,090.00)	Client	Sell
10:04:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0900	7,090.00	Member	Buy
10:29:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.1000	(248,500.00)	Member	Sell
10:29:07	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	35	35,000	7.1000	248,500.00	Client	Buy
10:29:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2000	36,000.00	Client	Buy
10:29:13	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.2000	(36,000.00)	Member	Sell
10:55:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0905	354,525.00	Member	Buy
10:55:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0905	(354,525.00)	Client	Sell
10:59:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	87	87,000	7.1100	(618,570.00)	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
10:59:05	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	87	87,000	7.1100	618,570.00	Client	Buy
13:00:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.1020	14,204.00	Client	Buy
13:00:43	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	7.1020	(14,204.00)	Member	Sell
13:18:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0943	(7,094,300.00)	Member	Sell
13:18:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	7.0943	7,094,300.00	Client	Buy
13:28:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	56	56,000	7.0898	(397,028.80)	Member	Sell
13:28:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	56	56,000	7.0898	397,028.80	Client	Buy
14:14:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0851	141,702.00	Member	Buy
14:14:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0851	(141,702.00)	Client	Sell
14:15:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.0900	(120,530.00)	Client	Sell
14:15:33	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	17	17,000	7.0900	120,530.00	Member	Buy
14:15:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.0900	(1,063,500.00)	Client	Sell
14:15:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.0900	1,063,500.00	Member	Buy
14:16:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0875	(708,750.00)	Client	Sell
14:16:59	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.0875	708,750.00	Member	Buy
14:24:37	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1875	718,750.00	Client	Buy
14:24:37	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1875	(718,750.00)	Member	Sell
14:24:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1865	28,746.00	Client	Buy
14:24:43	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.1865	(28,746.00)	Member	Sell
14:25:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0841	35,420.50	Client	Buy
14:25:20	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0841	(35,420.50)	Member	Sell
14:27:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0801	28,320.40	Client	Buy
14:27:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	7.0801	(28,320.40)	Member	Sell
14:27:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.0800	283,200.00	Client	Buy
14:27:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.0800	(283,200.00)	Member	Sell
14:27:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0800	106,200.00	Client	Buy
14:27:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	7.0800	(106,200.00)	Member	Sell
14:27:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.0800	42,480.00	Client	Buy
14:27:31	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.0800	(42,480.00)	Member	Sell
14:28:45	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0750	70,750.00	Client	Buy
14:29:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.0718	(7,071.80)	Client	Sell
14:29:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0718	(35,359.00)	Client	Sell
14:29:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	36	36,000	7.0710	254,556.00	Member	Buy
14:29:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.0718	(282,872.00)	Client	Sell
14:30:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.0710	(1,060,650.00)	Client	Sell
14:30:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.0710	1,060,650.00	Member	Buy
14:30:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0704	(141,408.00)	Client	Sell
14:30:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.0704	141,408.00	Member	Buy
14:31:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2750	727,500.00	Client	Buy
14:31:17	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2750	(727,500.00)	Member	Sell
14:38:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0700	35,350.00	Client	Buy
14:38:23	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0700	(35,350.00)	Client	Sell
14:38:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	95	95,000	7.0657	671,241.50	Member	Buy
14:38:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	95	95,000	7.0657	(671,241.50)	Client	Sell
14:55:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.2895	(182,237.50)	Member	Sell
14:55:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.2895	182,237.50	Client	Buy

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14:55:12	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.2795	(181,987.50)	Member	Sell
15:00:08	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0735	(35,367.50)	Member	Sell
15:00:08	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0735	35,367.50	Client	Buy
15:03:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0710	176,775.00	Client	Buy
15:03:37	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	7.0710	(176,775.00)	Member	Sell
15:03:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1700	71,700.00	Client	Buy
15:03:42	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.1700	(71,700.00)	Member	Sell
15:21:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0735	353,675.00	Member	Buy
15:21:26	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0735	(353,675.00)	Client	Sell
15:27:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0865	(70,865.00)	Member	Sell
15:27:02	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0865	70,865.00	Client	Buy
15:30:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.1730	43,038.00	Member	Buy
15:30:34	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	6	6,000	7.1730	(43,038.00)	Client	Sell
15:32:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0870	(35,435.00)	Member	Sell
15:32:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0870	35,435.00	Client	Buy
15:56:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0990	(70,990.00)	Member	Sell
15:56:54	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.0990	70,990.00	Client	Buy
16:10:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.0989	(14,197,800.00)	Member	Sell
16:10:00	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	7.0989	14,197,800.00	Client	Buy
16:40:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0980	(354,900.00)	Member	Sell
16:40:19	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.0980	354,900.00	Client	Buy
16:58:10	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1010	(710,100.00)	Member	Sell
16:58:10	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1010	710,100.00	Client	Buy
16:59:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0990	35,495.00	Client	Buy
16:59:50	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.0990	(35,495.00)	Member	Sell
Total Futures					52		5,332	5,332,000		37,863,380.10		
Total Options												
Total for \$ / R Foreign Exchange Future					52		5,332	5,332,000		37,863,380.10		
9:49:01	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.3720	(56,860.00)	Member	Sell
9:49:01	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.3720	56,860.00	Client	Buy
13:46:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.2350	(101,115.00)	Member	Sell
13:46:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.2350	101,115.00	Client	Buy
14:16:53	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.2370	(449,480.00)	Member	Sell
14:16:53	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.2370	449,480.00	Client	Buy
Total Futures					3		54	54,000		607,455.00		
Total Options												
Total for £ / R Foreign Exchange Future					3		54	54,000		607,455.00		
11:25:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	0.0845	(253,434.00)	Member	Sell
11:25:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	0.0845	253,434.00	Client	Buy
13:58:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0844	(168,802.00)	Member	Sell
13:58:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0844	168,802.00	Client	Buy

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13:59:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0844	(168,802.00)	Member	Sell
13:59:00	¥ / R 13/12/2010	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	0.0844	168,802.00	Client	Buy
Total Futures					3		70	7,000,000		591,038.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					3		70	7,000,000		591,038.00		
10:58:26	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	9.5405	620,132.50	Member	Buy
10:58:26	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	9.5405	(620,132.50)	Client	Sell
11:01:42	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	47	47,000	9.5905	(450,753.50)	Member	Sell
11:01:42	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	47	47,000	9.5905	450,753.50	Client	Buy
11:03:05	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	47	47,000	9.5233	(447,595.10)	Member	Sell
11:03:05	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	47	47,000	9.5233	447,595.10	Client	Buy
14:34:12	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	9.5285	666,995.00	Member	Buy
14:34:12	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	70	70,000	9.5285	(666,995.00)	Client	Sell
Total Futures					4		229	229,000		2,185,476.10		
Total Options												
Total for € / R Foreign Exchange Future					4		229	229,000		2,185,476.10		
14:16:04	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.7580	(1,013,700.00)	Member	Sell
14:16:04	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.7580	1,013,700.00	Client	Buy
14:16:04	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	6.7500	(1,012,500.00)	Member	Sell
Total Futures					2		225	225,000		1,519,950.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		225	225,000		1,519,950.00		
14:30:54	CHF / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.2120	(721,200.00)	Member	Sell
14:31:00	CHF / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.2200	(1,083,000.00)	Member	Sell
14:31:00	CHF / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.2200	1,083,000.00	Client	Buy
14:31:00	CHF / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.2125	(360,625.00)	Member	Sell
Total Futures					2		225	225,000		1,623,912.50		
Total Options												
Total for CHF / R Foreign Exchange Future					2		225	225,000		1,623,912.50		
Total Futures					65		6,135	13,065,000		44,391,211.70		
Total Options												
Grand Total for all Instruments					65		6,135	13,065,000		44,391,211.70		