

# Currency Futures & Options Matched Trades

Report for 26/10/2010

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
8:42:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9491	(694,910.00)	Member	Sell
8:42:09	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9491	694,910.00	Client	Buy
9:36:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9680	(209,040.00)	Member	Sell
9:36:27	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9680	209,040.00	Client	Buy
9:46:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9680	(696,800.00)	Member	Sell
9:46:13	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9680	696,800.00	Client	Buy
9:57:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1685	(716,850.00)	Member	Sell
9:57:59	\$ / R 13/06/2011	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.1685	716,850.00	Member	Buy
10:00:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9754	1,395,080.00	Client	Buy
10:00:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9754	(1,395,080.00)	Member	Sell
10:16:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9725	(209,175.00)	Member	Sell
10:16:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	6.9725	209,175.00	Client	Buy
10:46:21	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9610	(69,610.00)	Member	Sell
10:46:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	6.9605	83,526.00	Client	Buy
10:46:32	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	12	12,000	6.9605	(83,526.00)	Member	Sell
10:46:38	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9600	(69,600.00)	Member	Sell
10:46:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9550	(69,550.00)	Member	Sell
11:07:51	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9510	(34,755.00)	Member	Sell
11:40:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9720	(1,394,400.00)	Member	Sell
11:40:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9720	1,394,400.00	Member	Buy
11:40:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9710	(1,394,200.00)	Member	Sell
11:40:24	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9710	1,394,200.00	Member	Buy
11:40:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9700	1,394,000.00	Member	Buy
11:40:36	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9700	(1,394,000.00)	Member	Sell
12:07:03	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9600	(69,600.00)	Client	Sell
12:13:53	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9550	(69,550.00)	Member	Sell
13:00:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9510	695,100.00	Client	Buy
13:00:28	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9510	(695,100.00)	Member	Sell
13:00:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	160	160,000	6.9500	1,112,000.00	Client	Buy
13:00:34	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	160	160,000	6.9500	(1,112,000.00)	Member	Sell
13:00:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	65	65,000	6.9564	452,166.00	Client	Buy
13:00:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9500	(69,500.00)	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
13:00:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9500	6,950.00	Client	Buy
13:00:47	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	6.9500	(6,950.00)	Member	Sell
13:19:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9600	(174,000.00)	Client	Sell
13:19:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	6.9600	174,000.00	Member	Buy
14:04:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.0830	(531,225.00)	Member	Sell
14:04:32	\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	75	75,000	7.0830	531,225.00	Client	Buy
14:22:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9799	1,395,980.00	Client	Buy
14:22:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.9799	(1,395,980.00)	Member	Sell
14:22:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9795	27,918.00	Member	Buy
14:22:58	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	4	4,000	6.9795	(27,918.00)	Client	Sell
14:23:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9800	(698,000.00)	Member	Sell
14:23:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9800	698,000.00	Member	Buy
15:05:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9900	(699,000.00)	Member	Sell
15:05:22	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9900	699,000.00	Member	Buy
15:21:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9785	69,785.00	Member	Buy
15:21:40	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9785	(69,785.00)	Client	Sell
15:26:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9950	(69,950.00)	Member	Sell
15:26:15	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9950	69,950.00	Client	Buy
16:27:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9915	(699,150.00)	Member	Sell
16:27:52	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.9915	699,150.00	Client	Buy
16:40:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9950	(34,975.00)	Client	Sell
16:40:49	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	6.9950	34,975.00	Client	Buy
16:52:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9900	69,900.00	Client	Buy
16:52:12	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.9900	(69,900.00)	Member	Sell
<b>Total Futures</b>					<b>28</b>		<b>2,137</b>	<b>2,137,000</b>		<b>14,924,079.50</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>28</b>		<b>2,137</b>	<b>2,137,000</b>		<b>14,924,079.50</b>		
10:30:15	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.1265	(389,427.50)	Member	Sell
10:30:15	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.1265	389,427.50	Client	Buy
10:30:45	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1265	(2,781,625.00)	Member	Sell
10:30:45	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.1265	2,781,625.00	Member	Buy
10:30:52	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	215	215,000	11.1265	(2,392,197.50)	Member	Sell
10:30:52	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	215	215,000	11.1265	2,392,197.50	Member	Buy
11:03:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.0210	(11,021.00)	Member	Sell
11:03:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.0210	11,021.00	Client	Buy
11:48:06	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0200	1,102,000.00	Member	Buy
11:48:06	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0200	(1,102,000.00)	Client	Sell
12:12:54	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0300	(110,300.00)	Client	Sell
12:12:54	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0300	110,300.00	Member	Buy
13:20:41	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0500	(110,500.00)	Client	Sell
13:20:41	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.0500	110,500.00	Member	Buy
13:46:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.0403	276,007.50	Member	Buy
13:46:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.0403	(276,007.50)	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
14:09:55	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1979	(11,197.90)	Client	Sell
14:09:55	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1979	11,197.90	Member	Buy
14:18:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0488	1,104,880.00	Member	Buy
14:18:00	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0488	(1,104,880.00)	Client	Sell
14:33:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.0510	165,765.00	Member	Buy
14:33:16	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.0510	(165,765.00)	Client	Sell
15:44:54	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0655	55,327.50	Member	Buy
15:44:54	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.0655	(55,327.50)	Client	Sell
16:42:31	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.0935	(11,093.50)	Member	Sell
16:42:31	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.0935	11,093.50	Client	Buy
16:43:31	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.0735	22,147.00	Member	Buy
16:43:31	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.0735	(22,147.00)	Client	Sell
16:48:23	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.2095	392,332.50	Member	Buy
16:48:23	£ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.2095	(392,332.50)	Client	Sell
<b>Total Futures</b>					<b>15</b>		<b>805</b>	<b>805,000</b>		<b>8,935,821.90</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>15</b>		<b>805</b>	<b>805,000</b>		<b>8,935,821.90</b>		
15:47:55	¥ / R 14/03/2011	Foreign Exchange Future		0.00	1	100,000	1,185	118,500,000	0.0873	(10,345,050.00)	Member	Sell
15:47:55	¥ / R 14/03/2011	Foreign Exchange Future		0.00	1	100,000	1,185	118,500,000	0.0873	10,345,050.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>1,185</b>	<b>118,500,000</b>		<b>10,345,050.00</b>		
<b>Total Options</b>												
<b>Total for ¥ / R Foreign Exchange Future</b>					<b>1</b>		<b>1,185</b>	<b>118,500,000</b>		<b>10,345,050.00</b>		
9:28:21	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.7400	146,100.00	Client	Buy
9:28:21	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.7400	(146,100.00)	Member	Sell
10:04:20	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.7050	48,525.00	Member	Buy
10:04:20	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.7050	(48,525.00)	Client	Sell
15:22:32	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.7040	(48,520.00)	Member	Sell
15:22:32	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.7040	48,520.00	Client	Buy
15:46:12	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.6950	48,475.00	Client	Buy
15:46:12	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.6950	(48,475.00)	Member	Sell
<b>Total Futures</b>					<b>4</b>		<b>30</b>	<b>30,000</b>		<b>291,620.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>4</b>		<b>30</b>	<b>30,000</b>		<b>291,620.00</b>		
13:16:15	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8440	(342,200.00)	Member	Sell
13:16:15	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.8440	342,200.00	Client	Buy
14:16:26	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.8620	(102,930.00)	Member	Sell
14:16:26	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	15	15,000	6.8620	102,930.00	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
					2		65	65,000		445,130.00		
					2		65	65,000		445,130.00		
					50		4,222	121,537,000		34,941,701.40		
					50		4,222	121,537,000		34,941,701.40		