

## **Currency Futures & Options Matched Trades**

Report for 29/06/2010

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand		Buy/ Sell
8:39:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	7.7216	(1,930,400.00)	Member	Sell
8:39:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.7216	1,158,240.00	Client	Buy
8:39:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	7.7216	772,160.00	Client	Buy
9:01:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7175	(308,700.00)	Member	Sell
9:01:07	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7175	308,700.00	Client	Buy
9:01:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7175	(154,350.00)	Member	Sell
9:01:25	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7175	154,350.00	Client	Buy
9:01:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7175	(154,350.00)	Member	Sell
9:01:26	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7175	154,350.00	Client	Buy
9:01:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7175	(154,350.00)	Member	Sell
9:01:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7175	154,350.00	Client	Buy
9:01:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7175	(154,350.00)	Member	Sell
9:01:31	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	7.7175	154,350.00	Client	Buy
9:42:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7235	77,235.00	Client	Buy
9:42:54	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7235	(77,235.00)	Member	Sell
9:46:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	94	94,000	7.7200	725,680.00	Client	Buy
9:46:03	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	94	94,000	7.7200	(725,680.00)	Member	Sell
9:46:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7219	(77,219.00)	Member	Sell
9:46:20	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7219	77,219.00	Client	Buy
9:52:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7288	(7,728.80)	Member	Sell
9:52:41	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	1	1,000	7.7288	7,728.80	Client	Buy
9:55:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7235	77,235.00	Client	Buy
9:55:22	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7235	(77,235.00)	Member	Sell
10:06:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.8456	(1,176,840.00)	Member	Sell
10:06:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	150	150,000	7.8456	1,176,840.00	Client	Buy
10:34:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7511	(23,253.30)	Client	Sell
10:34:11	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	7.7511	23,253.30	Member	Buy
10:34:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7536	(310,144.00)	Member	Sell
10:34:52	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	40	40,000	7.7536	310,144.00	Client	Buy
10:37:40	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7501	(77,501.00)	Client	Sell
10:37:40	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7501	77,501.00	Client	Buy
11:05:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7340	77,340.00	Client	Buy

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Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded	Value in Rand	Trade	Buy/ Sell
					iiaues	value		Nonina	Price	III Rafiu	1 ype	<u> </u>
11:05:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7340	(77,340.00)	Member	Sell
11:10:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	178	178,000	7.8555	(1,398,279.00)	Member	Sell
11:10:04	\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	178	178,000	7.8555	1,398,279.00	Client	Buy
11:32:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.7321	61,856.80	Member	Buy
11:32:05	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8	8,000	7.7321	(61,856.80)	Client	Sell
11:38:13	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7521	(38,760.50)	Member	Sell
11:38:13	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	5	5,000	7.7521	38,760.50	Client	Buy
11:39:56	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7343	232,029.00	Member	Buy
11:39:56	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7343	(232,029.00)	Client	Sell
11:43:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7354	386,770.00	Member	Buy
11:43:19	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	7.7354	(386,770.00)	Client	Sell
11:47:50	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7440	77,440.00	Client	Buy
11:47:50	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7440	(77,440.00)	Member	Sell
11:49:10	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.7440	(5,808,000.00)	Member	Sell
11:49:10	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	750	750,000	7.7440	5,808,000.00	Member	Buy
11:50:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8,000	8,000,000	7.7381	(61,904,800.00)	Member	Sell
11:50:30	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8,000	8,000,000	7.7381	61,904,800.00	Client	Buy
11:59:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	133	133,000	7.7548	(1,031,388.40)	Member	Sell
11:59:00	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	133	133,000	7.7548	1,031,388.40	Client	Buy
12:01:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7440	(77,440.00)	Member	Sell
12:01:36	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7440	77,440.00	Client	Buy
12:08:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7420	77,420.00	Client	Buy
12:08:02	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7420	(77,420.00)	Member	Sell
12:13:15	\$ / R 13/09/2010	Foreign Exchange Future	С	8.25	1	1,000	30,000	30,000,000	120.9000	(3,627,000,000.00)	Member	Sell
12:13:15	\$ / R 13/09/2010	Foreign Exchange Future	С	8.25	1	1,000	30,000	30,000,000	120.9000	3,627,000,000.00	Client	Buy
12:27:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8,000	8,000,000	7.7487	61,989,600.00	Member	Buy
12:27:27	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	8,000	8,000,000	7.7487	(61,989,600.00)	Client	Sell
14:05:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7340	77,340.00	Client	Buy
14:05:43	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7340	(77,340.00)	Member	Sell
14:30:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7370	(77,370.00)	Member	Sell
14:30:28	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7370	77,370.00	Client	Buy
14:40:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7280	77,280.00	Client	Buy
14:40:46	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	7.7280	(77,280.00)	Member	Sell
16:19:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7580	232,740.00	Member	Buy
16:19:33	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	30	30,000	7.7580	(232,740.00)	Member	Sell
16:32:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	584	584,000	7.7650	4,534,760.00	Member	Buy
16:32:15	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	584	584,000	7.7650	(4,534,760.00)	Member	Sell
16:47:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	18	18,000	7.7425	(139,365.00)	Client	Sell
16:47:09	\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	18	18,000	7.7425	139,365.00	Member	Buy
Total Futu	ıres				35		18,554	18,554,000		143,709,314.80		
Total Opti	ions				1		30,000	30,000,000		3,627,000,000.00		
Total for \$	/ R Foreign Exchange F	uture			36		48,554	48,554,000		3,770,709,314.80		
0.01.12	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8110	(236,220.00)	Mombor	Sell

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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
9:01:42	£/R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8110	236,220.00	Client	Buy
9:16:11	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8200	236,400.00	Client	Buy
9:16:11	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8200	(236,400.00)	Member	Sell
9:16:15	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8100	236,200.00	Client	Buy
9:16:15	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8100	(236,200.00)	Member	Sell
9:18:04	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	11.8000	531,000.00	Client	Buy
9:18:04	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	45	45,000	11.8000	(531,000.00)	Member	Sell
10:07:42	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7905	117,905.00	Client	Buy
10:07:42	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7905	(117,905.00)	Member	Sell
11:04:27	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	178	178,000	11.8050	(2,101,290.00)	Member	Sell
11:04:27	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	178	178,000	11.8050	2,101,290.00	Client	Buy
11:08:18	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	118	118,000	11.7990	(1,392,282.00)	Member	Sell
11:08:18	£ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	118	118,000	11.7990	1,392,282.00	Client	Buy
11:38:37	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6245	116,245.00	Member	Buy
11:38:37	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6245	(116,245.00)	Client	Sell
12:49:08	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.6460	(34,938.00)	Client	Sell
12:49:08	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.6460	34,938.00	Member	Buy
15:21:33	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6810	(116,810.00)	Member	Sell
15:21:33	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6810	116,810.00	Client	Buy
15:59:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.6490	291,225.00	Member	Buy
15:59:00	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.6490	(291,225.00)	Client	Sell
16:58:28	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	55	55,000	11.6581	641,195.50	Member	Buy
16:58:28	£ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	55	55,000	11.6581	(641,195.50)	Member	Sell
Total Futi	ures				12		514	514,000		6,051,710.50		
Total Opt	ions											
Total for	E / R Foreign Exchange F	Future			12		514	514,000		6,051,710.50		
9:05:25	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	9.4500	(567,000.00)	Member	Sell
9:05:25	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	9.4500	567,000.00	Client	Buy
9:31:19	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	9.4475	(566,850.00)	Member	Sell
9:31:19	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	60	60,000	9.4475	566,850.00	Member	Buy
10:23:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.5322	(953,220.00)	Member	Sell
10:23:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.5322	953,220.00	Client	Buy
10:27:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.6803	968,030.00	Member	Buy
10:27:00	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.6803	(968,030.00)	Client	Sell
11:11:52	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	219	219,000	9.5820	(2,098,458.00)	Member	Sell
11:11:52	€ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	219	219,000	9.5820	2,098,458.00	Client	Buy
15:16:35	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.4440	94,440.00	Client	Buy
15:16:35	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.4440	(94,440.00)	Member	Sell
16:15:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	9.4228	753,824.00	Member	Buy
16:15:00	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	80	80,000	9.4228	(753,824.00)	Member	Sell
16:28:37	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	227	227,000	9.4565	(2,146,625.50)	Member	Sell
16:28:37	€ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	227	227,000	9.4565	2,146,625.50	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
Total Fut	ures				8		856	856,000		8,148,447.50		
Total Opt	ions											
Total for € / R Foreign Exchange Future					8		856	856,000		8,148,447.50		
9:25:24	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6560	66,560.00	Client	Buy
9:25:24	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6560	(66,560.00)	Member	Sell
9:29:52	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6500	66,500.00	Client	Buy
9:29:52	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6500	(66,500.00)	Member	Sell
9:51:55	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.6020	330,100.00	Member	Buy
9:51:55	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	50	50,000	6.6020	(330,100.00)	Client	Sell
9:59:17	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6400	66,400.00	Client	Buy
9:59:17	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6400	(66,400.00)	Member	Sell
10:00:00	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.6000	(1,650,000.00)	Client	Sell
10:00:00	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	250	250,000	6.6000	1,650,000.00	Member	Buy
10:00:05	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.6000	(660,000.00)	Client	Sell
10:00:05	AU\$ / R 13/12/2010	Foreign Exchange Future		0.00	1	1,000	100	100,000	6.6000	660,000.00	Member	Buy
10:28:03	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6300	66,300.00	Client	Buy
10:28:03	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6300	(66,300.00)	Member	Sell
10:43:00	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.5614	1,312,280.00	Member	Buy
10:43:00	AU\$ / R 13/09/2010	Foreign Exchange Future		0.00	1	1,000	200	200,000	6.5614	(1,312,280.00)	Client	Sell
12:57:21	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6200	66,200.00	Client	Buy
12:57:21	AU\$ / R 14/03/2011	Foreign Exchange Future		0.00	1	1,000	10	10,000	6.6200	(66,200.00)	Member	Sell
Total Fut	ures				9		650	650,000		4,284,340.00		
Total Opt	ions											
Total for	AU\$ / R Foreign Exchan	ge Future			9		650	650,000		4,284,340.00		
Total Futures					64		20,574	20,574,000		162,193,812.80		
Total Opt	ions				1		30,000	30,000,000	3	3,627,000,000.00		
Grand Total for all Instruments					65		50,574	50,574,000	3	3,789,193,812.80		