

# Currency Futures Matched Trades

Report for 26/03/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:02:12	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.1760	8,176.00	Sub-Account	Buy
09:02:12	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.1760	(8,176.00)	Client	Sell
09:03:50	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2200	(16,440.00)	Client	Sell
09:03:50	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2200	16,440.00	Client	Buy
09:27:45	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.3775	837,750.00	Member	Buy
09:32:57	\$ / R 15-Sep-08	Currency Future	1	1,000	100	100,000	8.3775	(837,750.00)	Client	Sell
09:40:06	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2300	16,460.00	Client	Buy
09:40:06	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2300	(16,460.00)	Client	Sell
09:40:21	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2300	(8,230.00)	Client	Sell
09:40:21	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2300	8,230.00	Client	Buy
09:42:03	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2300	(8,230.00)	Client	Sell
09:42:03	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2300	8,230.00	Client	Buy
09:50:42	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.3800	(167,600.00)	Client	Sell
09:50:42	\$ / R 15-Sep-08	Currency Future	1	1,000	20	20,000	8.3800	167,600.00	Sub-Account	Buy
10:17:57	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	8.2500	(49,500.00)	Client	Sell
10:17:57	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	8.2500	49,500.00	Client	Buy
10:24:43	\$ / R 13-Jun-08	Currency Future	1	1,000	94	94,000	8.2500	(775,500.00)	Client	Sell
10:24:43	\$ / R 13-Jun-08	Currency Future	1	1,000	94	94,000	8.2500	775,500.00	Sub-Account	Buy
10:29:03	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2800	16,560.00	Client	Buy
10:29:03	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	8.2800	(16,560.00)	Client	Sell
10:29:03	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2800	(8,280.00)	Client	Sell
10:29:03	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2800	8,280.00	Client	Buy
10:34:12	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.4265	42,132.50	Sub-Account	Buy
10:34:12	\$ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	8.4265	(42,132.50)	Client	Sell
10:36:54	\$ / R 12-Dec-08	Currency Future	1	1,000	345	345,000	8.6145	(2,972,002.50)	Client	Sell
10:36:54	\$ / R 12-Dec-08	Currency Future	1	1,000	345	345,000	8.6145	2,972,002.50	Sub-Account	Buy
12:26:39	\$ / R 12-Dec-08	Currency Future	1	1,000	890	890,000	8.6100	7,662,900.00	Sub-Account	Buy
12:26:39	\$ / R 12-Dec-08	Currency Future	1	1,000	890	890,000	8.6100	(7,662,900.00)	Client	Sell
12:32:27	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2700	(124,050.00)	Sub-Account	Sell
12:32:27	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	8.2700	124,050.00	Client	Buy

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13:23:34	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2500	41,250.00	Client	Buy
13:23:34	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2500	(41,250.00)	Sub-Account	Sell
15:06:45	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2475	(824,750.00)	Member	Sell
15:24:20	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2400	(41,200.00)	Sub-Account	Sell
15:24:20	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	8.2400	41,200.00	Client	Buy
15:26:08	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2300	(8,230.00)	Sub-Account	Sell
15:26:08	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	8.2300	8,230.00	Client	Buy
15:56:22	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	8.2475	824,750.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>19</b>		<b>1,596</b>	<b>1,596,000</b>		<b>13,629,241.00</b>		
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09:27:48	£ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	16.5630	2,484,450.00	Member	Buy
09:28:50	£ / R 15-Sep-08	Currency Future	1	1,000	150	150,000	16.5630	(2,484,450.00)	Client	Sell
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>150</b>	<b>150,000</b>		<b>2,484,450.00</b>		
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09:15:54	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	13.0500	(326,250.00)	Sub-Account	Sell
09:15:54	€ / R 15-Sep-08	Currency Future	1	1,000	25	25,000	13.0500	326,250.00	Client	Buy
10:34:58	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	13.3625	334,062.50	Client	Buy
10:34:58	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	13.3625	(334,062.50)	Sub-Account	Sell
10:35:00	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	13.3675	334,187.50	Client	Buy
10:35:00	€ / R 12-Dec-08	Currency Future	1	1,000	25	25,000	13.3675	(334,187.50)	Sub-Account	Sell
10:35:02	€ / R 12-Dec-08	Currency Future	1	1,000	170	170,000	13.3675	2,272,475.00	Client	Buy
10:35:02	€ / R 12-Dec-08	Currency Future	1	1,000	170	170,000	13.3675	(2,272,475.00)	Sub-Account	Sell
11:19:22	€ / R 13-Jun-08	Currency Future	1	1,000	4,000	4,000,000	12.8400	51,360,000.00	Member	Buy
12:01:17	€ / R 13-Jun-08	Currency Future	1	1,000	4,000	4,000,000	12.8400	(51,360,000.00)	Client	Sell
12:25:04	€ / R 12-Dec-08	Currency Future	1	1,000	560	560,000	13.4500	7,532,000.00	Client	Buy
12:25:04	€ / R 12-Dec-08	Currency Future	1	1,000	560	560,000	13.4500	(7,532,000.00)	Sub-Account	Sell
15:06:05	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.9250	(1,292,500.00)	Member	Sell
15:36:42	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	13.0110	(13,011.00)	Client	Sell
15:36:42	€ / R 15-Sep-08	Currency Future	1	1,000	1	1,000	13.0110	13,011.00	Sub-Account	Buy
17:07:32	€ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	12.9250	1,292,500.00	Client	Buy
<b>Total for € / R Currency Future</b>			<b>8</b>		<b>4,906</b>	<b>4,906,000</b>		<b>63,464,486.00</b>		
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<b>Grand Total for all Instruments</b>			<b>28</b>		<b>6,652</b>	<b>6,652,000</b>		<b>79,578,177.00</b>		