



# Currency Futures Matched Trades

Report for 25/10/2007

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:21:51	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.7100	67,100.00	Client	Buy
09:21:51	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.7100	(67,100.00)	Member	Sell
09:22:56	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	6.8035	(136,070.00)	Member	Sell
09:22:56	\$ / R 17-Mar-08	Currency Future	1	1,000	20	20,000	6.8035	136,070.00	Client	Buy
09:34:30	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	6.9045	(13,809.00)	Member	Sell
09:37:48	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.6973	(133,946.00)	Member	Sell
09:37:49	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.6973	(133,946.00)	Member	Sell
09:37:49	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.6973	133,946.00	Client	Buy
09:40:31	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.6973	133,946.00	Client	Buy
09:56:56	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	6.7986	679,860.00	Client	Buy
09:56:56	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	6.7986	(679,860.00)	Member	Sell
09:57:30	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6900	(6,690.00)	Client	Sell
09:57:30	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6900	6,690.00	Client	Buy
10:00:13	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	6.9125	(6,912.50)	Member	Sell
10:12:06	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	6.7950	(67,950.00)	Member	Sell
10:12:06	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	6.7950	67,950.00	Sub-Account	Buy
10:14:05	\$ / R 14-Dec-07	Currency Future	1	1,000	12	12,000	6.6810	(80,172.00)	Member	Sell
10:14:05	\$ / R 14-Dec-07	Currency Future	1	1,000	12	12,000	6.6810	80,172.00	Client	Buy
10:14:27	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6800	6,680.00	Client	Buy
10:14:27	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6800	(6,680.00)	Member	Sell
10:18:55	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6850	(33,425.00)	Client	Sell
10:18:55	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6850	33,425.00	Client	Buy
10:29:18	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6570	(66,570.00)	Client	Sell
10:29:18	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6570	66,570.00	Member	Buy
10:34:25	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6590	66,590.00	Member	Buy
10:34:25	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6590	(66,590.00)	Client	Sell
10:39:50	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6850	6,685.00	Client	Buy
10:39:50	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6850	(6,685.00)	Member	Sell
10:53:20	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6700	(33,350.00)	Member	Sell
10:53:20	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6700	33,350.00	Client	Buy
10:54:46	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6500	(33,250.00)	Client	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
10:54:46	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6500	33,250.00	Client	Buy
10:55:07	\$ / R 14-Dec-07	Currency Future	1	1,000	195	195,000	6.6390	(1,294,605.00)	Client	Sell
10:55:07	\$ / R 14-Dec-07	Currency Future	1	1,000	195	195,000	6.6390	1,294,605.00	Member	Buy
11:14:52	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6430	(66,430.00)	Client	Sell
11:14:52	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6430	66,430.00	Member	Buy
11:18:48	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	6.7700	(67,700.00)	Member	Sell
11:18:48	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	6.7700	67,700.00	Client	Buy
11:28:26	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6695	33,347.50	Client	Buy
11:28:26	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6695	(33,347.50)	Member	Sell
11:33:25	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	6.8825	(13,765.00)	Member	Sell
12:07:27	\$ / R 17-Mar-08	Currency Future	1	1,000	400	400,000	6.7574	(2,702,960.00)	Member	Sell
12:07:27	\$ / R 17-Mar-08	Currency Future	1	1,000	400	400,000	6.7574	2,702,960.00	Client	Buy
12:11:14	\$ / R 14-Dec-07	Currency Future	1	1,000	35	35,000	6.6450	232,575.00	Client	Buy
12:11:14	\$ / R 14-Dec-07	Currency Future	1	1,000	35	35,000	6.6450	(232,575.00)	Sub-Account	Sell
12:31:34	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.6973	(133,946.00)	Member	Sell
12:35:49	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.6973	(133,946.00)	Client	Sell
12:35:49	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.6973	133,946.00	Member	Buy
12:37:06	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.6973	133,946.00	Member	Buy
12:47:10	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	6.6620	(26,648.00)	Client	Sell
12:47:10	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	6.6620	26,648.00	Client	Buy
12:58:34	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6775	33,387.50	Client	Buy
12:58:34	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6775	(33,387.50)	Member	Sell
13:21:33	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.6605	(13,321.00)	Member	Sell
13:21:33	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.6605	13,321.00	Client	Buy
13:24:00	\$ / R 14-Dec-07	Currency Future	1	1,000	8	8,000	6.6500	(53,200.00)	Member	Sell
13:24:00	\$ / R 14-Dec-07	Currency Future	1	1,000	8	8,000	6.6500	53,200.00	Client	Buy
13:24:37	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	6.8710	103,065.00	Client	Buy
13:24:37	\$ / R 13-Jun-08	Currency Future	1	1,000	15	15,000	6.8710	(103,065.00)	Member	Sell
14:02:31	\$ / R 14-Dec-07	Currency Future	1	1,000	8	8,000	6.6570	(53,256.00)	Member	Sell
14:02:31	\$ / R 14-Dec-07	Currency Future	1	1,000	8	8,000	6.6570	53,256.00	Client	Buy
14:57:34	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6575	(66,575.00)	Member	Sell
14:57:34	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6575	66,575.00	Client	Buy
15:09:31	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	6.7615	67,615.00	Client	Buy
15:09:31	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	6.7615	(67,615.00)	Member	Sell
15:34:48	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	6.6650	26,660.00	Client	Buy
15:34:48	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	6.6650	(26,660.00)	Client	Sell
16:03:51	\$ / R 14-Dec-07	Currency Future	1	1,000	44	44,000	6.6730	293,612.00	Client	Buy
16:03:51	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6675	6,667.50	Client	Buy
16:03:51	\$ / R 14-Dec-07	Currency Future	1	1,000	44	44,000	6.6730	(293,612.00)	Member	Sell
16:03:51	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6675	(6,667.50)	Client	Sell
16:05:10	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.6300	(13,260.00)	Member	Sell
16:05:10	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.6650	39,990.00	Client	Buy
16:05:10	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.6650	(39,990.00)	Member	Sell
16:05:10	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.6300	13,260.00	Client	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
16:46:50	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	6.8825	13,765.00	Client	Buy
16:47:00	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	6.9125	6,912.50	Client	Buy
16:47:11	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	6.9045	13,809.00	Client	Buy
16:54:36	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	6.7670	(203,010.00)	Member	Sell
16:54:36	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	6.7670	203,010.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>40</b>		<b>1,079</b>	<b>1,079,000</b>		<b>7,252,547.00</b>		
<b>Grand Total for all Instruments</b>			<b>40</b>		<b>1,079</b>	<b>1,079,000</b>		<b>7,252,547.00</b>		