



# Currency Futures Matched Trades

Report for 12/11/2007

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:07:28	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7150	6,715.00	Member	Buy
09:07:28	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7150	(6,715.00)	Client	Sell
09:23:33	\$ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	6.9305	(13,861,000.00)	Member	Sell
09:23:33	\$ / R 13-Jun-08	Currency Future	1	1,000	2,000	2,000,000	6.9305	13,861,000.00	Member	Buy
10:29:46	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6900	6,690.00	Client	Buy
10:29:46	\$ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	6.6900	(6,690.00)	Member	Sell
10:35:07	\$ / R 14-Dec-07	Currency Future	1	1,000	32	32,000	6.6860	(213,952.00)	Client	Sell
12:56:18	\$ / R 14-Dec-07	Currency Future	1	1,000	32	32,000	6.6860	(213,952.00)	Member	Sell
12:56:18	\$ / R 14-Dec-07	Currency Future	1	1,000	32	32,000	6.6860	213,952.00	Client	Buy
13:01:35	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7100	(33,550.00)	Client	Sell
13:01:35	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.7250	(13,450.00)	Client	Sell
13:01:35	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.7250	13,450.00	Member	Buy
13:01:35	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7100	33,550.00	Member	Buy
13:01:35	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7360	33,680.00	Member	Buy
13:01:35	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7425	(6,742.50)	Client	Sell
13:01:35	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7425	6,742.50	Member	Buy
13:01:35	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7360	(33,680.00)	Client	Sell
13:03:05	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7500	33,750.00	Member	Buy
13:03:05	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7500	(33,750.00)	Client	Sell
13:05:04	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7500	(33,750.00)	Client	Sell
13:05:04	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7500	33,750.00	Member	Buy
13:09:29	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7510	33,755.00	Member	Buy
13:09:29	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7510	(33,755.00)	Client	Sell
13:16:37	\$ / R 14-Dec-07	Currency Future	1	1,000	22	22,000	6.7945	(149,479.00)	Member	Sell
13:16:37	\$ / R 14-Dec-07	Currency Future	1	1,000	22	22,000	6.7945	149,479.00	Member	Buy
13:23:18	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6860	33,430.00	Client	Buy
13:23:18	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6860	(33,430.00)	Member	Sell
14:03:31	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.7999	(40,799.40)	Client	Sell
14:03:31	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.7999	40,799.40	Client	Buy
14:03:31	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.8000	40,800.00	Client	Buy
14:03:31	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.8000	(40,800.00)	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
14:20:24	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.0125	(701,250.00)	Member	Sell
14:20:24	\$ / R 13-Jun-08	Currency Future	1	1,000	100	100,000	7.0125	701,250.00	Sub-Account	Buy
14:20:47	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.0155	(70,155.00)	Sub-Account	Sell
14:20:47	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.0155	70,155.00	Sub-Account	Buy
14:35:48	\$ / R 14-Dec-07	Currency Future	1	1,000	8	8,000	6.8270	54,616.00	Client	Buy
14:35:48	\$ / R 14-Dec-07	Currency Future	1	1,000	8	8,000	6.8270	(54,616.00)	Sub-Account	Sell
15:22:22	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.7800	40,680.00	Client	Buy
15:22:22	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.7800	(40,680.00)	Client	Sell
15:28:57	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.7720	(40,632.00)	Client	Sell
15:28:57	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.7720	40,632.00	Client	Buy
15:28:57	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7700	33,850.00	Client	Buy
15:28:57	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.7700	(33,850.00)	Client	Sell
15:34:03	\$ / R 17-Mar-08	Currency Future	1	1,000	16	16,000	6.8815	(110,104.00)	Sub-Account	Sell
15:34:03	\$ / R 17-Mar-08	Currency Future	1	1,000	16	16,000	6.8815	110,104.00	Sub-Account	Buy
15:35:00	\$ / R 13-Jun-08	Currency Future	1	1,000	44	44,000	6.9945	(307,758.00)	Sub-Account	Sell
15:35:00	\$ / R 13-Jun-08	Currency Future	1	1,000	44	44,000	6.9945	307,758.00	Sub-Account	Buy
15:47:52	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	6.7920	(20,376.00)	Client	Sell
15:47:52	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	6.7920	20,376.00	Sub-Account	Buy
16:01:53	\$ / R 14-Dec-07	Currency Future	1	1,000	13	13,000	6.8200	88,660.00	Sub-Account	Buy
16:01:53	\$ / R 14-Dec-07	Currency Future	1	1,000	13	13,000	6.8200	(88,660.00)	Client	Sell
16:05:47	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.8299	40,979.40	Sub-Account	Buy
16:05:47	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.8299	(40,979.40)	Client	Sell
16:22:46	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.8200	(40,920.00)	Client	Sell
16:22:46	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.8200	40,920.00	Sub-Account	Buy
16:23:40	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.8155	(47,708.50)	Client	Sell
16:23:40	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.8155	47,708.50	Sub-Account	Buy
16:23:54	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.8155	(47,708.50)	Client	Sell
16:23:54	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.8155	47,708.50	Sub-Account	Buy
16:35:01	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.8200	(40,920.00)	Client	Sell
16:35:01	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.8200	40,920.00	Client	Buy
16:37:19	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7084	6,708.40	Member	Buy
16:37:28	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.7106	13,421.20	Member	Buy
16:50:16	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.8200	(136,400.00)	Client	Sell
16:50:16	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.8200	136,400.00	Client	Buy
17:07:50	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.7106	(13,421.20)	Member	Sell
17:08:07	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7084	(6,708.40)	Member	Sell
<b>Total for \$ / R Currency Future</b>			<b>34</b>		<b>2,383</b>	<b>2,383,000</b>		<b>16,491,365.90</b>		

10:29:46	£ / R 13-Jun-08	Currency Future	1	1,000	31	31,000	6.6860	(207,266.00)	Member	Sell
10:35:07	£ / R 13-Jun-08	Currency Future	1	1,000	32	32,000	6.6860	(213,952.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
<b>Total for £ / R Currency Future</b>			<b>1</b>		<b>32</b>	<b>31,500</b>		<b>210,609.00</b>		
10:29:46	€ / R 14-Dec-07	Currency Future	1	1,000	31	31,000	6.6860	207,266.00	Member	Buy
<b>Total for € / R Currency Future</b>			<b>1</b>		<b>16</b>	<b>15,500</b>		<b>103,633.00</b>		
<b>Grand Total for all Instruments</b>			<b>35</b>		<b>2,430</b>	<b>2,430,000</b>		<b>16,805,607.90</b>		