



# Currency Futures Matched Trades

Report for 26/10/2007

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:09:18	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.6125	13,225.00	Client	Buy
09:09:18	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.6125	(13,225.00)	Member	Sell
09:26:33	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	6.8195	(13,639.00)	Member	Sell
09:26:46	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	6.8195	(13,639.00)	Member	Sell
09:49:04	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.6155	39,693.00	Sub-Account	Buy
09:49:04	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.6155	(39,693.00)	Member	Sell
09:53:16	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	6.6125	26,450.00	Client	Buy
09:53:16	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	6.6125	(26,450.00)	Member	Sell
09:56:41	\$ / R 14-Dec-07	Currency Future	1	1,000	11	11,000	6.6125	(72,737.50)	Member	Sell
09:56:41	\$ / R 14-Dec-07	Currency Future	1	1,000	11	11,000	6.6125	72,737.50	Client	Buy
10:01:42	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6060	66,060.00	Client	Buy
10:01:42	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6060	(66,060.00)	Member	Sell
10:03:47	\$ / R 14-Dec-07	Currency Future	1	1,000	8	8,000	6.6025	52,820.00	Client	Buy
10:03:47	\$ / R 14-Dec-07	Currency Future	1	1,000	8	8,000	6.6025	(52,820.00)	Member	Sell
10:03:47	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6025	(6,602.50)	Member	Sell
10:03:47	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6025	6,602.50	Client	Buy
10:07:47	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6000	6,600.00	Client	Buy
10:07:47	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6000	(6,600.00)	Sub-Account	Sell
10:07:52	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	6.7000	(33,500.00)	Sub-Account	Sell
10:07:52	\$ / R 17-Mar-08	Currency Future	1	1,000	5	5,000	6.7000	33,500.00	Sub-Account	Buy
10:37:58	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.5685	13,137.00	Member	Buy
10:37:58	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.5685	(13,137.00)	Client	Sell
10:54:10	\$ / R 14-Dec-07	Currency Future	1	1,000	50	50,000	6.6010	330,050.00	Client	Buy
10:54:10	\$ / R 14-Dec-07	Currency Future	1	1,000	50	50,000	6.6010	(330,050.00)	Member	Sell
12:10:24	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.5900	(6,590.00)	Client	Sell
12:10:24	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.5900	6,590.00	Client	Buy
12:29:38	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.6035	13,207.00	Client	Buy
12:29:38	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.6035	(13,207.00)	Client	Sell
13:09:06	\$ / R 14-Dec-07	Currency Future	1	1,000	74	74,000	6.6000	488,400.00	Client	Buy
13:09:06	\$ / R 14-Dec-07	Currency Future	1	1,000	74	74,000	6.6000	(488,400.00)	Member	Sell
13:10:19	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.8015	(68,015.00)	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
13:18:21	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.5900	13,180.00	Client	Buy
13:18:21	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.5900	(13,180.00)	Member	Sell
13:18:35	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7985	(67,985.00)	Member	Sell
13:22:18	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7955	(67,955.00)	Member	Sell
13:22:44	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	6.7945	(40,767.00)	Member	Sell
13:23:11	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7975	(67,975.00)	Member	Sell
13:23:24	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7965	(67,965.00)	Member	Sell
13:24:15	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7975	(67,975.00)	Member	Sell
14:04:02	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7975	67,975.00	Client	Buy
14:05:05	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7965	67,965.00	Client	Buy
14:06:02	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7975	67,975.00	Client	Buy
14:07:11	\$ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	6.7945	40,767.00	Client	Buy
14:07:51	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7955	67,955.00	Client	Buy
14:09:53	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7985	67,985.00	Client	Buy
14:10:24	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.8015	68,015.00	Client	Buy
14:10:58	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	6.8195	13,639.00	Client	Buy
14:11:51	\$ / R 13-Jun-08	Currency Future	1	1,000	2	2,000	6.8195	13,639.00	Client	Buy
14:14:40	\$ / R 14-Dec-07	Currency Future	1	1,000	30	30,000	6.5750	(197,250.00)	Sub-Account	Sell
14:14:40	\$ / R 14-Dec-07	Currency Future	1	1,000	30	30,000	6.5750	197,250.00	Client	Buy
14:28:09	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.5765	65,765.00	Client	Buy
14:28:09	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.5765	(65,765.00)	Member	Sell
14:29:07	\$ / R 14-Dec-07	Currency Future	1	1,000	250	250,000	6.5457	1,636,425.00	Member	Buy
14:29:11	\$ / R 14-Dec-07	Currency Future	1	1,000	250	250,000	6.5457	(1,636,425.00)	Client	Sell
14:36:01	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.5700	6,570.00	Client	Buy
14:36:01	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.5700	(6,570.00)	Member	Sell
14:36:01	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.5700	(45,990.00)	Member	Sell
14:36:01	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.5701	(6,570.10)	Member	Sell
14:36:01	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.5700	45,990.00	Client	Buy
14:36:01	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.5701	6,570.10	Client	Buy
14:48:42	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	6.6760	(3,338,000.00)	Member	Sell
14:48:42	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	6.6760	3,338,000.00	Client	Buy
14:50:33	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7975	(67,975.00)	Member	Sell
14:50:33	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.8015	(68,015.00)	Member	Sell
14:50:34	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.8015	(68,015.00)	Member	Sell
14:56:23	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.8015	68,015.00	Client	Buy
14:57:16	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.8015	68,015.00	Client	Buy
14:57:40	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7975	67,975.00	Client	Buy
14:58:09	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.5765	(46,035.50)	Member	Sell
15:17:43	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.5775	65,775.00	Client	Buy
15:17:43	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.5775	(65,775.00)	Member	Sell
16:13:13	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.5775	6,577.50	Client	Buy
16:13:13	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.5775	(6,577.50)	Member	Sell
16:14:04	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.5760	(13,152.00)	Member	Sell
16:14:04	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.5760	13,152.00	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
16:16:20	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.5700	32,850.00	Client	Buy
16:16:20	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.5700	(32,850.00)	Member	Sell
16:17:22	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	6.5720	(19,716.00)	Member	Sell
16:17:22	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	6.5720	19,716.00	Client	Buy
16:17:52	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7810	(67,810.00)	Member	Sell
16:33:44	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.7810	67,810.00	Client	Buy
16:37:30	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.5765	46,035.50	Client	Buy
16:40:23	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	6.5655	(19,696.50)	Member	Sell
16:40:23	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	6.5655	19,696.50	Client	Buy
16:52:04	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.5630	39,378.00	Client	Buy
16:52:04	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.5630	(39,378.00)	Member	Sell
<b>Total for \$ / R Currency Future</b>			<b>43</b>		<b>1,125</b>	<b>1,125,000</b>		<b>7,469,732.60</b>		
<b>Grand Total for all Instruments</b>			<b>43</b>		<b>1,125</b>	<b>1,125,000</b>		<b>7,469,732.60</b>		