



# Currency Futures Matched Trades

Report for 02/11/2007

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:12:41	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6700	6,670.00	Client	Buy
09:12:41	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6700	(6,670.00)	Member	Sell
09:38:17	\$ / R 14-Dec-07	Currency Future	1	1,000	30	30,000	6.6635	(199,905.00)	Member	Sell
09:38:17	\$ / R 14-Dec-07	Currency Future	1	1,000	30	30,000	6.6635	199,905.00	Client	Buy
10:25:27	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	6.7825	135,650.00	Member	Buy
10:25:27	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	6.7825	(135,650.00)	Client	Sell
11:10:30	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	6.6545	26,618.00	Client	Buy
11:10:30	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	6.6545	(26,618.00)	Member	Sell
11:20:05	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.6515	(46,560.50)	Member	Sell
11:20:05	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.6515	46,560.50	Client	Buy
11:21:29	\$ / R 14-Dec-07	Currency Future	1	1,000	18	18,000	6.6500	119,700.00	Client	Buy
11:21:29	\$ / R 14-Dec-07	Currency Future	1	1,000	18	18,000	6.6500	(119,700.00)	Client	Sell
11:24:20	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	6.8195	136,390.00	Member	Buy
11:24:20	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	6.8195	(136,390.00)	Member	Sell
11:25:17	\$ / R 17-Mar-08	Currency Future	1	1,000	7	7,000	6.7550	(47,285.00)	Member	Sell
11:25:17	\$ / R 17-Mar-08	Currency Future	1	1,000	7	7,000	6.7550	47,285.00	Client	Buy
12:25:38	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6500	33,250.00	Client	Buy
12:25:38	\$ / R 14-Dec-07	Currency Future	1	1,000	5	5,000	6.6500	(33,250.00)	Sub-Account	Sell
12:38:19	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.6400	39,840.00	Client	Buy
12:38:19	\$ / R 14-Dec-07	Currency Future	1	1,000	6	6,000	6.6400	(39,840.00)	Member	Sell
12:39:57	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.7616	(67,616.00)	Client	Sell
12:40:19	\$ / R 14-Dec-07	Currency Future	1	1,000	50	50,000	6.7555	(337,775.00)	Client	Sell
12:43:10	\$ / R 14-Dec-07	Currency Future	1	1,000	50	50,000	6.7555	337,775.00	Member	Buy
12:46:05	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.7616	67,616.00	Member	Buy
12:58:18	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6535	(66,535.00)	Sub-Account	Sell
12:58:18	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6535	66,535.00	Client	Buy
13:01:27	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	6.7540	(67,540.00)	Member	Sell
13:01:27	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	6.7540	67,540.00	Client	Buy
14:31:39	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.6275	(13,255.00)	Member	Sell
14:31:39	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.6275	13,255.00	Client	Buy
14:31:39	\$ / R 17-Mar-08	Currency Future	1	1,000	12	12,000	6.7300	(80,760.00)	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
14:31:39	\$ / R 17-Mar-08	Currency Future	1	1,000	12	12,000	6.7300	80,760.00	Client	Buy
14:31:39	\$ / R 13-Jun-08	Currency Future	1	1,000	7	7,000	6.8485	47,939.50	Client	Buy
14:31:39	\$ / R 13-Jun-08	Currency Future	1	1,000	7	7,000	6.8485	(47,939.50)	Member	Sell
14:36:55	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6250	6,625.00	Client	Buy
14:36:55	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.6250	(6,625.00)	Member	Sell
15:06:22	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	6.6150	(19,845.00)	Member	Sell
15:06:22	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	6.6150	19,845.00	Client	Buy
15:06:22	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6140	66,140.00	Client	Buy
15:06:22	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.6140	(66,140.00)	Member	Sell
15:07:44	\$ / R 14-Dec-07	Currency Future	1	1,000	25	25,000	6.6050	165,125.00	Client	Buy
15:07:44	\$ / R 14-Dec-07	Currency Future	1	1,000	25	25,000	6.6050	(165,125.00)	Member	Sell
15:31:49	\$ / R 14-Dec-07	Currency Future	1	1,000	22	22,000	6.6200	(145,640.00)	Sub-Account	Sell
15:31:49	\$ / R 14-Dec-07	Currency Future	1	1,000	22	22,000	6.6200	145,640.00	Member	Buy
16:38:33	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7000	6,700.00	Client	Buy
16:38:33	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7000	(6,700.00)	Client	Sell
16:38:46	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.7000	(13,400.00)	Client	Sell
16:38:46	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.7000	13,400.00	Client	Buy
16:41:41	\$ / R 14-Dec-07	Currency Future	1	1,000	22	22,000	6.6240	(145,728.00)	Member	Sell
16:41:41	\$ / R 14-Dec-07	Currency Future	1	1,000	22	22,000	6.6240	145,728.00	Client	Buy
<b>Total for \$ / R Currency Future</b>			<b>25</b>		<b>305</b>	<b>305,000</b>		<b>2,042,492.00</b>		
<b>Grand Total for all Instruments</b>			<b>25</b>		<b>305</b>	<b>305,000</b>		<b>2,042,492.00</b>		