



# Currency Futures Matched Trades

Report for 07/11/2007

| Matched Time | Contract Details | Product         | No of Trades | Nominal Underlying Value | Quantity | Foreign Nominal | Traded Price | Value in Rand | Trade Type  | Buy/Sell |
|--------------|------------------|-----------------|--------------|--------------------------|----------|-----------------|--------------|---------------|-------------|----------|
| 09:03:10     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 4        | 4,000           | 6.5000       | (26,000.00)   | Client      | Sell     |
| 09:03:10     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 4        | 4,000           | 6.5000       | 26,000.00     | Client      | Buy      |
| 09:05:31     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 1        | 1,000           | 6.5000       | (6,500.00)    | Member      | Sell     |
| 09:05:31     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 1        | 1,000           | 6.5000       | 6,500.00      | Client      | Buy      |
| 09:05:51     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 79       | 79,000          | 6.4900       | (512,710.00)  | Member      | Sell     |
| 09:05:51     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 79       | 79,000          | 6.4900       | 512,710.00    | Sub-Account | Buy      |
| 09:07:47     | \$ / R 13-Jun-08 | Currency Future | 1            | 1,000                    | 50       | 50,000          | 6.7400       | (337,000.00)  | Member      | Sell     |
| 09:07:47     | \$ / R 13-Jun-08 | Currency Future | 1            | 1,000                    | 50       | 50,000          | 6.7400       | 337,000.00    | Client      | Buy      |
| 09:16:29     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5        | 5,000           | 6.5200       | (32,600.00)   | Client      | Sell     |
| 09:16:29     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5        | 5,000           | 6.5200       | 32,600.00     | Client      | Buy      |
| 09:32:01     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 15       | 15,000          | 6.5300       | (97,950.00)   | Client      | Sell     |
| 09:32:01     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 15       | 15,000          | 6.5300       | 97,950.00     | Client      | Buy      |
| 09:58:54     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5        | 5,000           | 6.5300       | 32,650.00     | Client      | Buy      |
| 09:58:54     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5        | 5,000           | 6.5300       | (32,650.00)   | Client      | Sell     |
| 10:32:12     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 10       | 10,000          | 6.5250       | (65,250.00)   | Member      | Sell     |
| 10:32:12     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 10       | 10,000          | 6.5250       | 65,250.00     | Client      | Buy      |
| 10:33:03     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 14       | 14,000          | 6.5200       | (91,280.00)   | Sub-Account | Sell     |
| 10:33:03     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 14       | 14,000          | 6.5200       | 91,280.00     | Client      | Buy      |
| 10:33:19     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 14       | 14,000          | 6.5155       | 91,217.00     | Client      | Buy      |
| 10:33:19     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 14       | 14,000          | 6.5155       | (91,217.00)   | Sub-Account | Sell     |
| 10:37:16     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5        | 5,000           | 6.5100       | 32,550.00     | Client      | Buy      |
| 10:37:16     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5        | 5,000           | 6.5200       | 32,600.00     | Client      | Buy      |
| 10:37:16     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5        | 5,000           | 6.5200       | (32,600.00)   | Client      | Sell     |
| 10:37:16     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5        | 5,000           | 6.5100       | (32,550.00)   | Client      | Sell     |
| 10:52:53     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 15       | 15,000          | 6.5100       | 97,650.00     | Client      | Buy      |
| 10:52:53     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 15       | 15,000          | 6.5100       | (97,650.00)   | Member      | Sell     |
| 10:56:19     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2        | 2,000           | 6.5090       | 13,018.00     | Client      | Buy      |
| 10:56:19     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2        | 2,000           | 6.5090       | (13,018.00)   | Member      | Sell     |
| 10:59:35     | \$ / R 17-Mar-08 | Currency Future | 1            | 1,000                    | 3        | 3,000           | 6.6100       | 19,830.00     | Client      | Buy      |
| 10:59:35     | \$ / R 17-Mar-08 | Currency Future | 1            | 1,000                    | 3        | 3,000           | 6.6100       | (19,830.00)   | Sub-Account | Sell     |
| 11:11:02     | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 20       | 20,000          | 6.5040       | 130,080.00    | 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 |
|---|------------------|-----------------|--------------|--------------------------|------------|-----------------|--------------|---------------------|-------------|----------|
| 11:11:02                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 20         | 20,000          | 6.5040       | (130,080.00)        | Member      | Sell     |
| 11:14:26                                | \$ / R 17-Mar-08 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.6000       | 13,200.00           | Client      | Buy      |
| 11:14:26                                | \$ / R 17-Mar-08 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.6000       | (13,200.00)         | Sub-Account | Sell     |
| 11:14:29                                | \$ / R 17-Mar-08 | Currency Future | 1            | 1,000                    | 10         | 10,000          | 6.6000       | 66,000.00           | Client      | Buy      |
| 11:14:29                                | \$ / R 17-Mar-08 | Currency Future | 1            | 1,000                    | 10         | 10,000          | 6.6000       | (66,000.00)         | Sub-Account | Sell     |
| 11:20:49                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5          | 5,000           | 6.4960       | 32,480.00           | Client      | Buy      |
| 11:20:49                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5          | 5,000           | 6.4960       | (32,480.00)         | Member      | Sell     |
| 11:24:57                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 1          | 1,000           | 6.4900       | 6,490.00            | Client      | Buy      |
| 11:24:57                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 1          | 1,000           | 6.4900       | (6,490.00)          | Client      | Sell     |
| 11:24:57                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 12         | 12,000          | 6.4800       | (77,760.00)         | Client      | Sell     |
| 11:24:57                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 12         | 12,000          | 6.4800       | 77,760.00           | Client      | Buy      |
| 12:14:47                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5          | 5,000           | 6.4980       | 32,490.00           | Member      | Buy      |
| 12:14:47                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 5          | 5,000           | 6.4980       | (32,490.00)         | Sub-Account | Sell     |
| 12:40:53                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 20         | 20,000          | 6.4920       | 129,840.00          | Member      | Buy      |
| 12:40:53                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 20         | 20,000          | 6.4920       | (129,840.00)        | Client      | Sell     |
| 12:51:31                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.5195       | 13,039.00           | Client      | Buy      |
| 12:51:31                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.5195       | (13,039.00)         | Client      | Sell     |
| 13:05:37                                | \$ / R 17-Mar-08 | Currency Future | 1            | 1,000                    | 1          | 1,000           | 6.6000       | (6,600.00)          | Client      | Sell     |
| 13:05:37                                | \$ / R 17-Mar-08 | Currency Future | 1            | 1,000                    | 1          | 1,000           | 6.6000       | 6,600.00            | Member      | Buy      |
| 16:10:00                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.5250       | (13,050.00)         | Client      | Sell     |
| 16:10:00                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.5250       | 13,050.00           | Client      | Buy      |
| 16:10:04                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.5250       | 13,050.00           | Client      | Buy      |
| 16:10:04                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.5250       | (13,050.00)         | Client      | Sell     |
| 16:18:12                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 100        | 100,000         | 6.5455       | 654,550.00          | Client      | Buy      |
| 16:18:12                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 100        | 100,000         | 6.5455       | (654,550.00)        | Sub-Account | Sell     |
| 16:30:36                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.5250       | 13,050.00           | Client      | Buy      |
| 16:30:36                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.5250       | (13,050.00)         | Member      | Sell     |
| 16:31:46                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.5465       | (13,093.00)         | Member      | Sell     |
| 16:31:46                                | \$ / R 14-Dec-07 | Currency Future | 1            | 1,000                    | 2          | 2,000           | 6.5465       | 13,093.00           | Member      | Buy      |
| <b>Total for \$ / R Currency Future</b> |                  |                 | <b>30</b>    |                          | <b>413</b> | <b>413,000</b>  |              | <b>2,703,577.00</b> |             |          |
| <b>Grand Total for all Instruments</b>  |                  |                 | <b>30</b>    |                          | <b>413</b> | <b>413,000</b>  |              | <b>2,703,577.00</b> |             |          |