



# Currency Futures Matched Trades

Report for 07/12/2007

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:21:10	\$ / R 17-Mar-08	Currency Future	1	1,000	62	62,000	6.8660	425,692.00	Client	Buy
09:21:10	\$ / R 17-Mar-08	Currency Future	1	1,000	62	62,000	6.8660	(425,692.00)	Sub-Account	Sell
10:09:10	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	6.8660	13,732.00	Client	Buy
10:09:10	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	6.8660	(13,732.00)	Sub-Account	Sell
10:48:03	\$ / R 14-Dec-07	Currency Future	1	1,000	35	35,000	6.7585	236,547.50	Client	Buy
10:48:03	\$ / R 14-Dec-07	Currency Future	1	1,000	35	35,000	6.7585	(236,547.50)	Sub-Account	Sell
11:38:28	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	6.8810	13,762.00	Client	Buy
11:38:28	\$ / R 17-Mar-08	Currency Future	1	1,000	2	2,000	6.8810	(13,762.00)	Sub-Account	Sell
11:59:09	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.0200	3,510,000.00	Client	Buy
11:59:09	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.0200	(3,510,000.00)	Sub-Account	Sell
12:19:14	\$ / R 14-Dec-07	Currency Future	1	1,000	1,000	1,000,000	6.7483	6,748,300.00	Sub-Account	Buy
12:19:14	\$ / R 14-Dec-07	Currency Future	1	1,000	1,000	1,000,000	6.7483	(6,748,300.00)	Client	Sell
12:19:52	\$ / R 14-Dec-07	Currency Future	1	1,000	1,000	1,000,000	6.7483	6,748,300.00	Sub-Account	Buy
12:19:52	\$ / R 14-Dec-07	Currency Future	1	1,000	1,000	1,000,000	6.7483	(6,748,300.00)	Client	Sell
12:20:15	\$ / R 14-Dec-07	Currency Future	1	1,000	500	500,000	6.7483	(3,374,150.00)	Client	Sell
12:20:15	\$ / R 14-Dec-07	Currency Future	1	1,000	500	500,000	6.7483	3,374,150.00	Sub-Account	Buy
12:22:29	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.0200	(7,020,000.00)	Sub-Account	Sell
12:22:29	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.0200	7,020,000.00	Client	Buy
12:23:58	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.0200	7,020,000.00	Client	Buy
12:23:58	\$ / R 13-Jun-08	Currency Future	1	1,000	1,000	1,000,000	7.0200	(7,020,000.00)	Sub-Account	Sell
12:24:03	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.0200	3,510,000.00	Client	Buy
12:24:03	\$ / R 13-Jun-08	Currency Future	1	1,000	500	500,000	7.0200	(3,510,000.00)	Sub-Account	Sell
12:30:00	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.7620	(135,240.00)	Sub-Account	Sell
12:30:00	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.7620	135,240.00	Client	Buy
13:14:33	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7595	(6,759.50)	Sub-Account	Sell
13:14:33	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7595	6,759.50	Client	Buy
13:24:01	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7502	6,750.20	Client	Buy
13:24:01	\$ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	6.7502	(6,750.20)	Client	Sell
14:40:10	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.7500	13,500.00	Client	Buy
14:40:10	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.7500	(13,500.00)	Member	Sell
15:05:11	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.0000	(210,000.00)	Sub-Account	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
15:05:11	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.0000	210,000.00	Sub-Account	Buy
15:09:47	\$ / R 17-Mar-08	Currency Future	1	1,000	6	6,000	6.8410	(41,046.00)	Sub-Account	Sell
15:09:47	\$ / R 17-Mar-08	Currency Future	1	1,000	6	6,000	6.8410	41,046.00	Client	Buy
15:09:47	\$ / R 17-Mar-08	Currency Future	1	1,000	25	25,000	6.8400	(171,000.00)	Sub-Account	Sell
15:09:47	\$ / R 17-Mar-08	Currency Future	1	1,000	25	25,000	6.8400	171,000.00	Client	Buy
15:26:36	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	6.9940	139,880.00	Sub-Account	Buy
15:26:36	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	6.9940	(139,880.00)	Sub-Account	Sell
15:26:49	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.9940	69,940.00	Sub-Account	Buy
15:26:49	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	6.9940	(69,940.00)	Sub-Account	Sell
15:31:37	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	6.7300	20,190.00	Client	Buy
15:31:37	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	6.7300	(20,190.00)	Sub-Account	Sell
15:43:08	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.7245	67,245.00	Client	Buy
15:43:08	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.7250	(134,500.00)	Sub-Account	Sell
15:43:08	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	6.7250	134,500.00	Client	Buy
15:43:08	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.7255	(13,451.00)	Sub-Account	Sell
15:43:08	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	6.7255	13,451.00	Client	Buy
15:43:08	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.7245	(67,245.00)	Sub-Account	Sell
15:44:01	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	6.9750	(174,375.00)	Sub-Account	Sell
15:44:01	\$ / R 13-Jun-08	Currency Future	1	1,000	25	25,000	6.9750	174,375.00	Client	Buy
15:44:56	\$ / R 17-Mar-08	Currency Future	1	1,000	40	40,000	6.8250	273,000.00	Client	Buy
15:44:56	\$ / R 17-Mar-08	Currency Future	1	1,000	40	40,000	6.8250	(273,000.00)	Sub-Account	Sell
15:45:02	\$ / R 17-Mar-08	Currency Future	1	1,000	200	200,000	6.8200	(1,364,000.00)	Sub-Account	Sell
15:45:02	\$ / R 17-Mar-08	Currency Future	1	1,000	200	200,000	6.8200	1,364,000.00	Client	Buy
16:57:45	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	6.8370	205,110.00	Client	Buy
16:57:45	\$ / R 17-Mar-08	Currency Future	1	1,000	30	30,000	6.8370	(205,110.00)	Sub-Account	Sell
<b>Total for \$ / R Currency Future</b>			<b>28</b>		<b>6,046</b>	<b>6,046,000</b>		<b>41,666,470.20</b>		
16:36:18	€ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	9.8769	9,876.90	Client	Buy
16:36:18	€ / R 14-Dec-07	Currency Future	1	1,000	1	1,000	9.8769	(9,876.90)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>1</b>		<b>1</b>	<b>1,000</b>		<b>9,876.90</b>		
<b>Grand Total for all Instruments</b>			<b>29</b>		<b>6,047</b>	<b>6,047,000</b>		<b>41,676,347.10</b>		