

# Currency Futures Matched Trades

Report for 27/11/2007

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:57:23	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.9800	(48,860.00)	Client	Sell
08:57:23	\$ / R 14-Dec-07	Currency Future	1	1,000	7	7,000	6.9800	48,860.00	Sub-Account	Buy
09:02:15	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.9990	(69,990.00)	Client	Sell
09:02:15	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	6.9990	69,990.00	Sub-Account	Buy
09:02:15	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	7.0000	140,000.00	Sub-Account	Buy
09:02:15	\$ / R 14-Dec-07	Currency Future	1	1,000	20	20,000	7.0000	(140,000.00)	Client	Sell
09:02:34	\$ / R 14-Dec-07	Currency Future	1	1,000	30	30,000	7.0125	(210,375.00)	Client	Sell
09:02:39	\$ / R 14-Dec-07	Currency Future	1	1,000	30	30,000	7.0125	210,375.00	Member	Buy
09:05:06	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.1695	(71,695.00)	Sub-Account	Sell
09:05:06	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.1695	71,695.00	Client	Buy
09:17:24	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	7.0135	14,027.00	Client	Buy
09:17:24	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	7.0135	(14,027.00)	Client	Sell
09:33:28	\$ / R 14-Dec-07	Currency Future	1	1,000	250	250,000	6.9850	(1,746,250.00)	Client	Sell
09:45:07	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	7.0000	70,000.00	Client	Buy
09:45:07	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	7.0000	(70,000.00)	Client	Sell
09:46:53	\$ / R 14-Dec-07	Currency Future	1	1,000	50	50,000	7.0100	(350,500.00)	Sub-Account	Sell
09:46:53	\$ / R 14-Dec-07	Currency Future	1	1,000	50	50,000	7.0100	350,500.00	Client	Buy
09:48:19	\$ / R 14-Dec-07	Currency Future	1	1,000	250	250,000	6.9850	1,746,250.00	Member	Buy
09:48:56	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	7.0100	14,020.00	Client	Buy
09:48:56	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	7.0100	(14,020.00)	Sub-Account	Sell
09:53:26	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	7.1618	(3,580,900.00)	Member	Sell
09:57:11	\$ / R 17-Mar-08	Currency Future	1	1,000	500	500,000	7.1618	3,580,900.00	Client	Buy
10:10:39	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	7.0135	(21,040.50)	Client	Sell
10:10:39	\$ / R 14-Dec-07	Currency Future	1	1,000	3	3,000	7.0135	21,040.50	Sub-Account	Buy
10:18:42	\$ / R 14-Dec-07	Currency Future	1	1,000	14	14,000	7.0420	98,588.00	Client	Buy
10:18:42	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	7.0250	70,250.00	Client	Buy
10:18:42	\$ / R 14-Dec-07	Currency Future	1	1,000	14	14,000	7.0420	(98,588.00)	Sub-Account	Sell
10:18:42	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	7.0250	(70,250.00)	Client	Sell
10:23:01	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	7.0030	(14,006.00)	Client	Sell
10:23:01	\$ / R 14-Dec-07	Currency Future	1	1,000	2	2,000	7.0030	14,006.00	Sub-Account	Buy
10:23:41	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.1600	71,600.00	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
10:23:41	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.1600	(71,600.00)	Sub-Account	Sell
10:40:42	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	7.0420	28,168.00	Client	Buy
10:40:42	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	7.0420	(28,168.00)	Client	Sell
10:43:08	\$ / R 14-Dec-07	Currency Future	1	1,000	11	11,000	7.0475	(77,522.50)	Sub-Account	Sell
10:43:08	\$ / R 14-Dec-07	Currency Future	1	1,000	11	11,000	7.0475	77,522.50	Client	Buy
12:28:26	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.1045	(710,450.00)	Client	Sell
12:28:26	\$ / R 17-Mar-08	Currency Future	1	1,000	100	100,000	7.1045	710,450.00	Sub-Account	Buy
14:43:02	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	7.0200	(70,200.00)	Client	Sell
14:43:02	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	7.0200	70,200.00	Sub-Account	Buy
14:44:02	\$ / R 17-Mar-08	Currency Future	1	1,000	62	62,000	7.1500	443,300.00	Sub-Account	Buy
14:44:02	\$ / R 17-Mar-08	Currency Future	1	1,000	62	62,000	7.1500	(443,300.00)	Client	Sell
14:44:54	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.2700	(436,200.00)	Client	Sell
14:44:54	\$ / R 13-Jun-08	Currency Future	1	1,000	60	60,000	7.2700	436,200.00	Sub-Account	Buy
14:59:40	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.2011	(72,011.00)	Member	Sell
15:09:52	\$ / R 17-Mar-08	Currency Future	1	1,000	10	10,000	7.2011	72,011.00	Client	Buy
15:11:48	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	7.0000	(70,000.00)	Client	Sell
15:11:48	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	7.0000	70,000.00	Member	Buy
15:15:29	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.3120	(73,120.00)	Sub-Account	Sell
15:15:29	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.3120	73,120.00	Client	Buy
15:47:46	\$ / R 14-Dec-07	Currency Future	1	1,000	50	50,000	7.0452	352,260.00	Member	Buy
15:47:55	\$ / R 14-Dec-07	Currency Future	1	1,000	50	50,000	7.0452	(352,260.00)	Client	Sell
16:04:02	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	7.0699	70,699.00	Sub-Account	Buy
16:04:02	\$ / R 14-Dec-07	Currency Future	1	1,000	10	10,000	7.0699	(70,699.00)	Client	Sell
16:13:10	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	7.0750	(28,300.00)	Client	Sell
16:13:10	\$ / R 14-Dec-07	Currency Future	1	1,000	4	4,000	7.0750	28,300.00	Sub-Account	Buy
<b>Total for \$ / R Currency Future</b>			<b>28</b>		<b>1,271</b>	<b>1,271,000</b>		<b>9,024,332.00</b>		
08:55:50	€ / R 13-Jun-08	Currency Future	1	1,000	18	18,000	10.8030	194,454.00	Client	Buy
08:55:50	€ / R 13-Jun-08	Currency Future	1	1,000	18	18,000	10.8030	(194,454.00)	Sub-Account	Sell
09:27:52	€ / R 13-Jun-08	Currency Future	1	1,000	18	18,000	10.7680	(193,824.00)	Sub-Account	Sell
09:27:52	€ / R 13-Jun-08	Currency Future	1	1,000	18	18,000	10.7680	193,824.00	Sub-Account	Buy
10:24:58	€ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	10.5835	10,583.50	Sub-Account	Buy
10:24:58	€ / R 17-Mar-08	Currency Future	1	1,000	1	1,000	10.5835	(10,583.50)	Client	Sell
<b>Total for € / R Currency Future</b>			<b>3</b>		<b>37</b>	<b>37,000</b>		<b>398,861.50</b>		
<b>Grand Total for all Instruments</b>			<b>31</b>		<b>1,308</b>	<b>1,308,000</b>		<b>9,423,193.50</b>		