



# Derivatives Matched Trades Report

Report for 30/07/2007

| Matched Time                             | Contract Details    | Strike | C/P | Product         | No of Trades | Nominal          | Value (R000's)   | Trade Type | Buy/Sell |
|--|---------------------|--------|-----|-----------------|--------------|------------------|------------------|------------|----------|
| 11:25:20                                 | \$ / R On 14-Dec-07 |        |     | Currency Future | 1            | 200,000          | 0.00             | Member     | Sell     |
| 11:37:19                                 | \$ / R On 14-Dec-07 |        |     | Currency Future | 1            | 200,000          | 0.00             | Member     | Sell     |
| 12:36:20                                 | \$ / R On 17-Sep-07 |        |     | Currency Future | 1            | 10,000           | 72.42            | Member     | Buy      |
| 12:36:22                                 | \$ / R On 17-Sep-07 |        |     | Currency Future | 1            | 10,000           | 0.00             | Client     | Sell     |
| 12:44:50                                 | \$ / R On 14-Dec-07 |        |     | Currency Future | 1            | 1,000,000        | 0.00             | Member     | Sell     |
| 12:44:50                                 | \$ / R On 14-Dec-07 |        |     | Currency Future | 1            | 1,000,000        | 7,355.60         | Client     | Buy      |
| 12:45:10                                 | \$ / R On 14-Dec-07 |        |     | Currency Future | 1            | 1,000,000        | 7,354.60         | Client     | Buy      |
| 12:45:10                                 | \$ / R On 14-Dec-07 |        |     | Currency Future | 1            | 1,000,000        | 0.00             | Member     | Sell     |
| 13:22:09                                 | \$ / R On 14-Dec-07 |        |     | Currency Future | 1            | 1,000,000        | 0.00             | Client     | Sell     |
| 14:14:45                                 | \$ / R On 17-Sep-07 |        |     | Currency Future | 1            | 25,000           | 0.00             | Client     | Sell     |
| 14:18:07                                 | \$ / R On 14-Dec-07 |        |     | Currency Future | 1            | 1,000,000        | 7,354.60         | Member     | Buy      |
| 15:12:38                                 | \$ / R On 17-Sep-07 |        |     | Currency Future | 1            | 20,000           | 143.90           | Member     | Buy      |
| 15:12:38                                 | \$ / R On 17-Sep-07 |        |     | Currency Future | 1            | 20,000           | 0.00             | Client     | Sell     |
| 15:34:27                                 | \$ / R On 17-Sep-07 |        |     | Currency Future | 1            | 20,000           | 0.00             | Client     | Sell     |
| 15:34:27                                 | \$ / R On 17-Sep-07 |        |     | Currency Future | 1            | 20,000           | 143.70           | Member     | Buy      |
| <b>Total for \$ / R Currency Future:</b> |                     |        |     |                 | <b>15</b>    | <b>6,525,000</b> | <b>22,424.82</b> |            |          |
| 15:22:20                                 | R153 On 02-Aug-07   |        |     | Bond Future     | 1            | 35,000,000       | 40,337.28        | Client     | Buy      |
| 15:22:20                                 | R153 On 02-Aug-07   |        |     | Bond Future     | 1            | 35,000,000       | 0.00             | Member     | Sell     |
| 15:22:47                                 | R153 On 02-Aug-07   |        |     | Bond Future     | 1            | 60,000,000       | 69,149.63        | Client     | Buy      |
| 15:22:47                                 | R153 On 02-Aug-07   |        |     | Bond Future     | 1            | 60,000,000       | 0.00             | Member     | Sell     |
| 15:23:15                                 | R153 On 02-Aug-07   |        |     | Bond Future     | 1            | 82,000,000       | 94,504.49        | Client     | Buy      |
| 15:23:15                                 | R153 On 02-Aug-07   |        |     | Bond Future     | 1            | 82,000,000       | 0.00             | Member     | Sell     |

| Matched Time                            | Contract Details  | Strike | C/P | Product     | No of Trades | Nominal            | Value (R000's)    | Trade Type | Buy/Sell |
|---|-------------------|--------|-----|-------------|--------------|--------------------|-------------------|------------|----------|
| 15:23:42                                | R153 On 02-Aug-07 |        |     | Bond Future | 1            | 16,000,000         | 0.00              | Client     | Sell     |
| 15:23:42                                | R153 On 02-Aug-07 |        |     | Bond Future | 1            | 16,000,000         | 18,439.90         | Member     | Buy      |
| 15:27:31                                | R153 On 01-Nov-07 |        |     | Bond Future | 1            | 35,000,000         | 0.00              | Client     | Sell     |
| 15:27:31                                | R153 On 01-Nov-07 |        |     | Bond Future | 1            | 35,000,000         | 38,919.96         | Member     | Buy      |
| 15:27:54                                | R153 On 01-Nov-07 |        |     | Bond Future | 1            | 60,000,000         | 66,719.93         | Member     | Buy      |
| 15:27:54                                | R153 On 01-Nov-07 |        |     | Bond Future | 1            | 60,000,000         | 0.00              | Client     | Sell     |
| 15:28:18                                | R153 On 01-Nov-07 |        |     | Bond Future | 1            | 82,000,000         | 0.00              | Client     | Sell     |
| 15:28:18                                | R153 On 01-Nov-07 |        |     | Bond Future | 1            | 82,000,000         | 91,183.90         | Member     | Buy      |
| 15:28:41                                | R153 On 01-Nov-07 |        |     | Bond Future | 1            | 16,000,000         | 17,791.98         | Client     | Buy      |
| 15:28:41                                | R153 On 01-Nov-07 |        |     | Bond Future | 1            | 16,000,000         | 0.00              | Member     | Sell     |
| <b>Total for R153 Bond Future:</b>      |                   |        |     |             | <b>16</b>    | <b>772,000,000</b> | <b>437,047.07</b> |            |          |
| 15:24:06                                | R157 On 02-Aug-07 |        |     | Bond Future | 1            | 11,000,000         | 14,660.42         | Member     | Buy      |
| 15:24:06                                | R157 On 02-Aug-07 |        |     | Bond Future | 1            | 11,000,000         | 0.00              | Client     | Sell     |
| 15:29:13                                | R157 On 01-Nov-07 |        |     | Bond Future | 1            | 11,000,000         | 0.00              | Member     | Sell     |
| 15:29:13                                | R157 On 01-Nov-07 |        |     | Bond Future | 1            | 11,000,000         | 14,229.11         | Client     | Buy      |
| <b>Total for R157 Bond Future:</b>      |                   |        |     |             | <b>4</b>     | <b>44,000,000</b>  | <b>28,889.53</b>  |            |          |
| <b>Grand Total for all Instruments:</b> |                   |        |     |             | <b>35</b>    | <b>822,525,000</b> | <b>488,361.41</b> |            |          |