



Derivatives Matched Trades Report

Report for 23/08/2006

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|---|-------------------|--------|------|-----------------------|--------------|----------------------|----------------|------------|----------|
| 15:20:18 | R157 On 01-Feb-07 | 7.90 | Call | Option on Bond Future | 1 | 250,000,000 | 0.00 | | Buy |
| 15:20:18 | R157 On 01-Feb-07 | 7.90 | Call | Option on Bond Future | 1 | 250,000,000 | 0.00 | Member | Sell |
| 15:20:41 | R157 On 01-Feb-07 | 8.40 | Call | Option on Bond Future | 1 | 150,000,000 | 0.00 | Member | Buy |
| 15:20:41 | R157 On 01-Feb-07 | 8.40 | Call | Option on Bond Future | 1 | 150,000,000 | 0.00 | | Sell |
| 15:21:07 | R157 On 01-Feb-07 | 9.55 | Put | Option on Bond Future | 1 | 150,000,000 | 0.00 | | Buy |
| 15:21:07 | R157 On 01-Feb-07 | 9.55 | Put | Option on Bond Future | 1 | 150,000,000 | 0.00 | Member | Sell |
| Total for R157 Bond Future: | | | | | 6 | 1,100,000,000 | 0.00 | | |
| Grand Total for all Instruments: | | | | | 6 | 1,100,000,000 | 0.00 | | |