



# Derivatives Matched Trades Report

Report for 25/08/2010

| Matched Time                      | Contract Details  | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal           | Value R(000's)    | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|-------------------|-------------------|---------------|--------------|
| 12:09:53                          | R157 On 04-Nov-10 |        |              | Bond Future | 1               | 6,000,000         | 76,484.68         | Member        | Buy          |
| 12:09:53                          | R157 On 04-Nov-10 |        |              | Bond Future | 1               | 1,000,000         | 0.00              | Member        | Sell         |
| 12:09:53                          | R157 On 04-Nov-10 |        |              | Bond Future | 1               | 5,000,000         | 0.00              | Member        | Sell         |
| 12:09:53                          | R157 On 04-Nov-10 |        |              | Bond Future | 1               | 5,000,000         | 63,725.59         | Member        | Buy          |
| 12:09:53                          | R157 On 04-Nov-10 |        |              | Bond Future | 1               | 5,000,000         | 0.00              | Client        | Sell         |
| 12:09:53                          | R157 On 04-Nov-10 |        |              | Bond Future | 1               | 1,000,000         | 12,745.12         | Member        | Buy          |
| 12:09:53                          | R157 On 04-Nov-10 |        |              | Bond Future | 1               | 1,000,000         | 0.00              | Client        | Sell         |
| <b>Total for R157 Bond Future</b> |                   |        |              |             | <b>7</b>        | <b>24,000,000</b> | <b>152,955.39</b> |               |              |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 65,100,000        | 831,713.82        | Member        | Buy          |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 400,000           | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000           | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000           | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 300,000           | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 1,900,000         | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 2,100,000         | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 300,000           | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 300,000           | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 44,500,000        | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 600,000           | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 4,600,000         | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 2,600,000         | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 4,400,000         | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000           | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 2,100,000         | 0.00              | Client        | Sell         |
| 12:46:28                          | R186 On 04-Nov-10 |        |              | Bond Future | 1               | 700,000           | 0.00              | Client        | Sell         |

| Matched Time                      | Contract Details  | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Value R(000's)    | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|--------------------|-------------------|---------------|--------------|
| <b>Total for R186 Bond Future</b> |                   |        |              |             | <b>17</b>       | <b>130,200,000</b> | <b>831,713.82</b> |               |              |
| 12:46:28                          | R201 On 04-Nov-10 |        |              | Bond Future | 1               | 21,800,000         | 238,009.35        | Member        | Buy          |
| 12:46:28                          | R201 On 04-Nov-10 |        |              | Bond Future | 1               | 200,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R201 On 04-Nov-10 |        |              | Bond Future | 1               | 500,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R201 On 04-Nov-10 |        |              | Bond Future | 1               | 700,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R201 On 04-Nov-10 |        |              | Bond Future | 1               | 200,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R201 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R201 On 04-Nov-10 |        |              | Bond Future | 1               | 14,900,000         | 0.00              | Client        | Sell         |
| 12:46:28                          | R201 On 04-Nov-10 |        |              | Bond Future | 1               | 2,800,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R201 On 04-Nov-10 |        |              | Bond Future | 1               | 1,600,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R201 On 04-Nov-10 |        |              | Bond Future | 1               | 800,000            | 0.00              | Client        | Sell         |
| <b>Total for R201 Bond Future</b> |                   |        |              |             | <b>10</b>       | <b>43,600,000</b>  | <b>238,009.35</b> |               |              |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 45,300,000         | 471,601.22        | Member        | Buy          |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 300,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 1,300,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 1,400,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 300,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 200,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 31,200,000         | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 400,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 2,900,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 1,900,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 3,100,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 1,500,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R203 On 04-Nov-10 |        |              | Bond Future | 1               | 500,000            | 0.00              | Client        | Sell         |
| <b>Total for R203 Bond Future</b> |                   |        |              |             | <b>16</b>       | <b>90,600,000</b>  | <b>471,601.22</b> |               |              |
| 12:14:43                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 1,000,000          | 0.00              | Member        | Sell         |
| 12:14:43                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 1,000,000          | 10,452.38         | Client        | Buy          |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 32,600,000         | 340,103.28        | Member        | Buy          |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 200,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000            | 0.00              | Client        | Sell         |

| Matched Time                      | Contract Details  | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Value R(000's)    | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|--------------------|-------------------|---------------|--------------|
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 900,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 1,000,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 200,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 200,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 22,500,000         | 0.00              | Client        | Sell         |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 300,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 2,200,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 1,300,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 2,200,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 1,100,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R204 On 04-Nov-10 |        |              | Bond Future | 1               | 400,000            | 0.00              | Client        | Sell         |
| <b>Total for R204 Bond Future</b> |                   |        |              |             | <b>16</b>       | <b>67,200,000</b>  | <b>350,555.66</b> |               |              |
| 9:26:37                           | R207 On 04-Nov-10 |        |              | Bond Future | 1               | 1,000,000          | 9,881.24          | Member        | Buy          |
| 9:26:37                           | R207 On 04-Nov-10 |        |              | Bond Future | 1               | 1,000,000          | 0.00              | Client        | Sell         |
| <b>Total for R207 Bond Future</b> |                   |        |              |             | <b>2</b>        | <b>2,000,000</b>   | <b>9,881.24</b>   |               |              |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 61,100,000         | 568,275.46        | Member        | Buy          |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 400,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 200,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 1,800,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 2,000,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 300,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 300,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 41,700,000         | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 600,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 4,200,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 2,500,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 4,100,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000            | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 2,000,000          | 0.00              | Client        | Sell         |
| 12:46:28                          | R208 On 04-Nov-10 |        |              | Bond Future | 1               | 700,000            | 0.00              | Client        | Sell         |
| <b>Total for R208 Bond Future</b> |                   |        |              |             | <b>17</b>       | <b>122,200,000</b> | <b>568,275.46</b> |               |              |
| 12:46:28                          | R209 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000            | 0.00              | Client        | Sell         |

| Matched Time                           | Contract Details  | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Value R(000's)      | Trade<br>Type | Buy/<br>Sell |
|--|-------------------|--------|--------------|-------------|-----------------|--------------------|---------------------|---------------|--------------|
| 12:46:28                               | R209 On 04-Nov-10 |        |              | Bond Future | 1               | 600,000            | 0.00                | Client        | Sell         |
| 12:46:28                               | R209 On 04-Nov-10 |        |              | Bond Future | 1               | 500,000            | 0.00                | Client        | Sell         |
| 12:46:28                               | R209 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000            | 0.00                | Client        | Sell         |
| 12:46:28                               | R209 On 04-Nov-10 |        |              | Bond Future | 1               | 100,000            | 0.00                | Client        | Sell         |
| 12:46:28                               | R209 On 04-Nov-10 |        |              | Bond Future | 1               | 13,400,000         | 0.00                | Client        | Sell         |
| 12:46:28                               | R209 On 04-Nov-10 |        |              | Bond Future | 1               | 1,400,000          | 0.00                | Client        | Sell         |
| 12:46:28                               | R209 On 04-Nov-10 |        |              | Bond Future | 1               | 1,200,000          | 0.00                | Client        | Sell         |
| 12:46:28                               | R209 On 04-Nov-10 |        |              | Bond Future | 1               | 18,000,000         | 149,791.36          | Member        | Buy          |
| 12:46:28                               | R209 On 04-Nov-10 |        |              | Bond Future | 1               | 600,000            | 0.00                | Client        | Sell         |
| <b>Total for R209 Bond Future</b>      |                   |        |              |             | <b>10</b>       | <b>36,000,000</b>  | <b>149,791.36</b>   |               |              |
| <b>Grand Total for all Instruments</b> |                   |        |              |             | <b>95</b>       | <b>515,800,000</b> | <b>2,772,783.50</b> |               |              |