



Derivatives Matched Trades Report

Report for 10/09/2010

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|------------------------------------|-------------------|--------|--------------|--------------|-----------------|------------------|----------------|---------------|--------------|
| 9:59:28 | ALBI On 04-Nov-10 | | | Index Future | 1 | 10,000 | 0.00 | Member | Sell |
| 9:59:28 | ALBI On 04-Nov-10 | | | Index Future | 1 | 10,000 | 0.00 | Client | Buy |
| 9:59:57 | ALBI On 04-Nov-10 | | | Index Future | 1 | 10,000 | 0.00 | Client | Buy |
| 9:59:57 | ALBI On 04-Nov-10 | | | Index Future | 1 | 10,000 | 0.00 | Member | Sell |
| 10:00:29 | ALBI On 04-Nov-10 | | | Index Future | 1 | 10,000 | 0.00 | Member | Sell |
| 10:00:29 | ALBI On 04-Nov-10 | | | Index Future | 1 | 10,000 | 0.00 | Client | Buy |
| 10:01:26 | ALBI On 04-Nov-10 | | | Index Future | 1 | 30,000 | 0.00 | Client | Buy |
| 10:01:26 | ALBI On 04-Nov-10 | | | Index Future | 1 | 30,000 | 0.00 | Member | Sell |
| 10:02:04 | ALBI On 04-Nov-10 | | | Index Future | 1 | 60,000 | 0.00 | Member | Buy |
| 10:02:04 | ALBI On 04-Nov-10 | | | Index Future | 1 | 60,000 | 0.00 | Client | Sell |
| 11:09:49 | ALBI On 04-Nov-10 | | | Index Future | 1 | 510,000 | 0.00 | Client | Sell |
| 11:09:49 | ALBI On 04-Nov-10 | | | Index Future | 1 | 510,000 | 0.00 | Client | Buy |
| Total for ALBI Index Future | | | | | 12 | 1,260,000 | 0.00 | | |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 22,400,000 | 287,821.54 | Member | Buy |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 800,000 | 0.00 | Client | Sell |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 18,400,000 | 0.00 | Client | Sell |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 900,000 | 0.00 | Client | Sell |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 700,000 | 0.00 | Client | Sell |
| 10:59:45 | R186 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|-------------------|-------------------|---------------|--------------|
| Total for R186 Bond Future | | | | | 12 | 44,800,000 | 287,821.54 | | |
| 10:59:45 | R201 On 04-Nov-10 | | | Bond Future | 1 | 7,500,000 | 82,067.19 | Member | Buy |
| 10:59:45 | R201 On 04-Nov-10 | | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |
| 10:59:45 | R201 On 04-Nov-10 | | | Bond Future | 1 | 6,200,000 | 0.00 | Client | Sell |
| 10:59:45 | R201 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R201 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R201 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R201 On 04-Nov-10 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 10:59:45 | R201 On 04-Nov-10 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| Total for R201 Bond Future | | | | | 8 | 15,000,000 | 82,067.19 | | |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 15,700,000 | 164,220.52 | Member | Buy |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 13,000,000 | 0.00 | Client | Sell |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 10:59:45 | R203 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| Total for R203 Bond Future | | | | | 12 | 31,400,000 | 164,220.52 | | |
| 10:59:45 | R204 On 04-Nov-10 | | | Bond Future | 1 | 11,300,000 | 118,369.75 | Member | Buy |
| 10:59:45 | R204 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R204 On 04-Nov-10 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 10:59:45 | R204 On 04-Nov-10 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 10:59:45 | R204 On 04-Nov-10 | | | Bond Future | 1 | 9,300,000 | 0.00 | Client | Sell |
| 10:59:45 | R204 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R204 On 04-Nov-10 | | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |
| 10:59:45 | R204 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R204 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R204 On 04-Nov-10 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 10:59:45 | R204 On 04-Nov-10 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--|-------------------|--------|--------------|-------------|-----------------|--------------------|-------------------|---------------|--------------|
| Total for R204 Bond Future | | | | | 11 | 22,600,000 | 118,369.75 | | |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 21,000,000 | 195,876.28 | Member | Buy |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 700,000 | 0.00 | Client | Sell |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 17,300,000 | 0.00 | Client | Sell |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 800,000 | 0.00 | Client | Sell |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 700,000 | 0.00 | Client | Sell |
| 10:59:45 | R208 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| Total for R208 Bond Future | | | | | 12 | 42,000,000 | 195,876.28 | | |
| 11:03:59 | R209 On 04-Nov-10 | | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |
| 11:03:59 | R209 On 04-Nov-10 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 11:03:59 | R209 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 11:03:59 | R209 On 04-Nov-10 | | | Bond Future | 1 | 5,500,000 | 0.00 | Client | Sell |
| 11:03:59 | R209 On 04-Nov-10 | | | Bond Future | 1 | 6,400,000 | 53,732.69 | Member | Buy |
| 11:03:59 | R209 On 04-Nov-10 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 11:03:59 | R209 On 04-Nov-10 | | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |
| Total for R209 Bond Future | | | | | 7 | 12,800,000 | 53,732.69 | | |
| Grand Total for all Instruments | | | | | 74 | 169,860,000 | 902,087.98 | | |