



# Derivatives Matched Trades Report

Report for 09/11/2010

| Matched Time                      | Contract Details  | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal          | Value R(000's)   | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|------------------|------------------|---------------|--------------|
| 11:45:04                          | R186 On 03-Feb-11 |        |              | Bond Future | 1               | 200,000          | 0.00             | Member        | Sell         |
| 11:45:04                          | R186 On 03-Feb-11 |        |              | Bond Future | 1               | 200,000          | 2,460.90         | Client        | Buy          |
| 12:28:32                          | R186 On 03-Feb-11 |        |              | Bond Future | 1               | 200,000          | 2,460.90         | Member        | Buy          |
| 12:28:32                          | R186 On 03-Feb-11 |        |              | Bond Future | 1               | 200,000          | 0.00             | Client        | Sell         |
| 12:28:32                          | R186 On 03-Feb-11 |        |              | Bond Future | 1               | 800,000          | 0.00             | Member        | Sell         |
| 12:28:32                          | R186 On 03-Feb-11 |        |              | Bond Future | 1               | 800,000          | 9,843.59         | Client        | Buy          |
| <b>Total for R186 Bond Future</b> |                   |        |              |             | <b>6</b>        | <b>2,400,000</b> | <b>14,765.38</b> |               |              |
| 11:45:04                          | R203 On 03-Feb-11 |        |              | Bond Future | 1               | 500,000          | 0.00             | Member        | Sell         |
| 11:45:04                          | R203 On 03-Feb-11 |        |              | Bond Future | 1               | 500,000          | 5,336.40         | Client        | Buy          |
| <b>Total for R203 Bond Future</b> |                   |        |              |             | <b>2</b>        | <b>1,000,000</b> | <b>5,336.40</b>  |               |              |
| 11:45:04                          | R204 On 03-Feb-11 |        |              | Bond Future | 1               | 500,000          | 0.00             | Member        | Sell         |
| 11:45:04                          | R204 On 03-Feb-11 |        |              | Bond Future | 1               | 500,000          | 5,129.22         | Client        | Buy          |
| <b>Total for R204 Bond Future</b> |                   |        |              |             | <b>2</b>        | <b>1,000,000</b> | <b>5,129.22</b>  |               |              |
| 11:45:04                          | R208 On 03-Feb-11 |        |              | Bond Future | 1               | 800,000          | 0.00             | Member        | Sell         |
| 11:45:04                          | R208 On 03-Feb-11 |        |              | Bond Future | 1               | 800,000          | 7,536.60         | Client        | Buy          |
| <b>Total for R208 Bond Future</b> |                   |        |              |             | <b>2</b>        | <b>1,600,000</b> | <b>7,536.60</b>  |               |              |
| 11:45:04                          | R209 On 03-Feb-11 |        |              | Bond Future | 1               | 800,000          | 0.00             | Member        | Sell         |
| 11:45:04                          | R209 On 03-Feb-11 |        |              | Bond Future | 1               | 800,000          | 6,610.08         | Client        | Buy          |

| Matched Time                           | Contract Details  | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal          | Value R(000's)   | Trade<br>Type | Buy/<br>Sell |
|--|-------------------|--------|--------------|-------------|-----------------|------------------|------------------|---------------|--------------|
| 12:28:32                               | R209 On 03-Feb-11 |        |              | Bond Future | 1               | 800,000          | 6,610.08         | Member        | Buy          |
| 12:28:32                               | R209 On 03-Feb-11 |        |              | Bond Future | 1               | 800,000          | 0.00             | Client        | Sell         |
| 12:28:32                               | R209 On 03-Feb-11 |        |              | Bond Future | 1               | 200,000          | 0.00             | Member        | Sell         |
| 12:28:32                               | R209 On 03-Feb-11 |        |              | Bond Future | 1               | 200,000          | 1,652.52         | Client        | Buy          |
| <b>Total for R209 Bond Future</b>      |                   |        |              |             | <b>6</b>        | <b>3,600,000</b> | <b>14,872.67</b> |               |              |
| <b>Grand Total for all Instruments</b> |                   |        |              |             | <b>18</b>       | <b>9,600,000</b> | <b>47,640.27</b> |               |              |