



# Derivatives Matched Trades Report

Report for 27/07/2011

| Matched Time                      | Contract Details  | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Value R(000's)      | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|--------------------|---------------------|---------------|--------------|
| 10:01:22                          | R157 On 04-Aug-11 |        |              | Bond Future | 1               | 25,000,000         | 316,802.20          | Member        | Buy          |
| 10:01:22                          | R157 On 04-Aug-11 |        |              | Bond Future | 1               | 25,000,000         | 0.00                | Client        | Sell         |
| 16:57:04                          | R157 On 04-Aug-11 |        |              | Bond Future | 1               | 160,000,000        | 0.00                | Member        | Sell         |
| 17:05:57                          | R157 On 04-Aug-11 |        |              | Bond Future | 1               | 160,000,000        | 2,027,975.04        | Client        | Buy          |
| <b>Total for R157 Bond Future</b> |                   |        |              |             | <b>4</b>        | <b>370,000,000</b> | <b>2,344,777.24</b> |               |              |
| 15:31:09                          | R186 On 04-Aug-11 |        |              | Bond Future | 1               | 5,000,000          | 59,225.07           | Member        | Buy          |
| 15:31:09                          | R186 On 04-Aug-11 |        |              | Bond Future | 1               | 5,000,000          | 0.00                | Client        | Sell         |
| 15:58:15                          | R186 On 03-Nov-11 |        |              | Bond Future | 1               | 9,900,000          | 119,000.21          | Member        | Buy          |
| 15:58:15                          | R186 On 03-Nov-11 |        |              | Bond Future | 1               | 7,500,000          | 0.00                | Client        | Sell         |
| 16:03:44                          | R186 On 03-Nov-11 |        |              | Bond Future | 1               | 2,400,000          | 0.00                | Client        | Sell         |
| <b>Total for R186 Bond Future</b> |                   |        |              |             | <b>5</b>        | <b>29,800,000</b>  | <b>178,225.27</b>   |               |              |
| 12:36:07                          | R208 On 03-Nov-11 |        |              | Bond Future | 1               | 4,000,000          | 35,976.95           | Member        | Buy          |
| 12:36:07                          | R208 On 03-Nov-11 |        |              | Bond Future | 1               | 100,000            | 0.00                | Client        | Sell         |
| 12:47:09                          | R208 On 03-Nov-11 |        |              | Bond Future | 1               | 2,000,000          | 0.00                | Client        | Sell         |
| 12:47:09                          | R208 On 03-Nov-11 |        |              | Bond Future | 1               | 1,000,000          | 0.00                | Client        | Sell         |
| 12:47:09                          | R208 On 03-Nov-11 |        |              | Bond Future | 1               | 300,000            | 0.00                | Client        | Sell         |
| 12:47:09                          | R208 On 03-Nov-11 |        |              | Bond Future | 1               | 300,000            | 0.00                | Client        | Sell         |
| 12:47:10                          | R208 On 03-Nov-11 |        |              | Bond Future | 1               | 200,000            | 0.00                | Client        | Sell         |
| 12:47:10                          | R208 On 03-Nov-11 |        |              | Bond Future | 1               | 100,000            | 0.00                | Client        | Sell         |
| <b>Total for R208 Bond Future</b> |                   |        |              |             | <b>8</b>        | <b>8,000,000</b>   | <b>35,976.95</b>    |               |              |
| 10:39:57                          | R209 On 03-Nov-11 |        |              | Bond Future | 1               | 130,000,000        | 0.00                | Member        | 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 |
|--|-------------------|--------|--------------|-------------|-----------------|--------------------|---------------------|---------------|--------------|
| 10:39:57                               | R209 On 03-Nov-11 |        |              | Bond Future | 1               | 28,200,000         | 208,173.87          | Client        | Buy          |
| 12:30:59                               | R209 On 03-Nov-11 |        |              | Bond Future | 1               | 12,000,000         | 0.00                | Member        | Sell         |
| 12:30:59                               | R209 On 03-Nov-11 |        |              | Bond Future | 1               | 2,600,000          | 19,193.34           | Client        | Buy          |
| 13:02:46                               | R209 On 03-Nov-11 |        |              | Bond Future | 1               | 9,400,000          | 69,391.29           | Client        | Buy          |
| 13:03:00                               | R209 On 03-Nov-11 |        |              | Bond Future | 1               | 101,800,000        | 751,492.89          | Client        | Buy          |
| <b>Total for R209 Bond Future</b>      |                   |        |              |             | <b>6</b>        | <b>284,000,000</b> | <b>1,048,251.38</b> |               |              |
| <b>Grand Total for all Instruments</b> |                   |        |              |             | <b>23</b>       | <b>691,800,000</b> | <b>3,607,230.84</b> |               |              |