



Derivatives Matched Trades Report

Report for 01/09/2011

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|--------------------|----------------|---------------|--------------|
| 11:55:46 | R157 On 02-Feb-12 | 6.55 | Put | Bond Future | 1 | 8,000,000 | 0.00 | Client | Sell |
| 11:55:46 | R157 On 02-Feb-12 | 6.55 | Put | Bond Future | 1 | 5,000,000 | 0.00 | Client | Sell |
| 11:55:46 | R157 On 02-Feb-12 | 6.55 | Put | Bond Future | 1 | 5,000,000 | 0.00 | Member | Buy |
| 11:55:46 | R157 On 02-Feb-12 | 6.55 | Put | Bond Future | 1 | 8,000,000 | 0.00 | Member | Buy |
| 12:08:57 | R157 On 02-Feb-12 | 6.55 | Put | Bond Future | 1 | 8,000,000 | 0.00 | Client | Buy |
| 12:08:57 | R157 On 02-Feb-12 | 6.55 | Put | Bond Future | 1 | 5,000,000 | 0.00 | Client | Buy |
| 12:08:57 | R157 On 02-Feb-12 | 6.55 | Put | Bond Future | 1 | 5,000,000 | 0.00 | Member | Sell |
| 12:08:57 | R157 On 02-Feb-12 | 6.55 | Put | Bond Future | 1 | 8,000,000 | 0.00 | Member | Sell |
| 12:16:26 | R157 On 02-Feb-12 | 6.00 | Call | Bond Future | 1 | 8,000,000 | 0.00 | Client | Buy |
| 12:16:26 | R157 On 02-Feb-12 | 6.00 | Call | Bond Future | 1 | 5,000,000 | 0.00 | Client | Buy |
| 12:16:26 | R157 On 02-Feb-12 | 6.00 | Call | Bond Future | 1 | 8,000,000 | 0.00 | Member | Sell |
| 12:16:26 | R157 On 02-Feb-12 | 6.00 | Call | Bond Future | 1 | 5,000,000 | 0.00 | Member | Sell |
| 12:19:10 | R157 On 02-Feb-12 | 6.00 | Call | Bond Future | 1 | 8,000,000 | 0.00 | Client | Sell |
| 12:19:10 | R157 On 02-Feb-12 | 6.00 | Call | Bond Future | 1 | 5,000,000 | 0.00 | Client | Sell |
| 12:19:10 | R157 On 02-Feb-12 | 6.00 | Call | Bond Future | 1 | 5,000,000 | 0.00 | Member | Buy |
| 12:19:10 | R157 On 02-Feb-12 | 6.00 | Call | Bond Future | 1 | 8,000,000 | 0.00 | Member | Buy |
| 12:25:22 | R157 On 02-Feb-12 | 7.05 | Put | Bond Future | 1 | 8,000,000 | 0.00 | Client | Buy |
| 12:25:22 | R157 On 02-Feb-12 | 7.05 | Put | Bond Future | 1 | 5,000,000 | 0.00 | Client | Buy |
| 12:25:22 | R157 On 02-Feb-12 | 7.05 | Put | Bond Future | 1 | 8,000,000 | 0.00 | Member | Sell |
| 12:25:22 | R157 On 02-Feb-12 | 7.05 | Put | Bond Future | 1 | 5,000,000 | 0.00 | Member | Sell |
| 12:27:57 | R157 On 02-Feb-12 | 7.05 | Put | Bond Future | 1 | 8,000,000 | 0.00 | Client | Sell |
| 12:27:57 | R157 On 02-Feb-12 | 7.05 | Put | Bond Future | 1 | 5,000,000 | 0.00 | Client | Sell |
| 12:27:57 | R157 On 02-Feb-12 | 7.05 | Put | Bond Future | 1 | 8,000,000 | 0.00 | Member | Buy |
| 12:27:57 | R157 On 02-Feb-12 | 7.05 | Put | Bond Future | 1 | 5,000,000 | 0.00 | Member | Buy |
| Total for R157 Bond Future | | | | | 24 | 156,000,000 | 0.00 | | |
| 15:27:21 | R202 On 03-Nov-11 | | | Bond Future | 1 | 37,500,000 | 0.00 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--|-------------------|--------|--------------|-------------|-----------------|--------------------|---------------------|---------------|--------------|
| 16:01:07 | R202 On 03-Nov-11 | | | Bond Future | 1 | 2,300,000 | 0.00 | Client | Sell |
| 16:01:07 | R202 On 03-Nov-11 | | | Bond Future | 1 | 11,200,000 | 208,197.77 | Client | Buy |
| 16:02:23 | R202 On 03-Nov-11 | | | Bond Future | 1 | 37,500,000 | 697,090.76 | Member | Buy |
| 16:57:20 | R202 On 03-Nov-11 | | | Bond Future | 1 | 26,000,000 | 0.00 | Client | Sell |
| 16:57:20 | R202 On 03-Nov-11 | | | Bond Future | 1 | 9,200,000 | 0.00 | Client | Sell |
| 17:11:37 | R202 On 03-Nov-11 | | | Bond Future | 1 | 26,300,000 | 488,892.99 | Client | Buy |
| Total for R202 Bond Future | | | | | 7 | 150,000,000 | 1,394,181.53 | | |
| Grand Total for all Instruments | | | | | 31 | 306,000,000 | 1,394,181.53 | | |