



Derivatives Matched Trades Report

Report for 23/02/2012

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--|---------------------------------------|--------------|--------------|----------------|-----------------|-------------------|-------------------|---------------|--------------|
| 9:24:31 | ANY DAY EXPIRY DAAB \$ Any day expiry | On 29-Feb-12 | | Any day expiry | 1 | 6,500,000 | 0.00 | Member | Sell |
| 9:24:31 | ANY DAY EXPIRY DAAB \$ Any day expiry | On 29-Feb-12 | | Any day expiry | 1 | 6,500,000 | 0.00 | Client | Buy |
| Total for ANY DAY EXPIRY DAAB \$ Any day expiry | | | | | 2 | 13,000,000 | 0.00 | | |
| 15:49:52 | R157 Bond Future | On 03-May-12 | | Bond Future | 1 | 200,000 | 2,437.44 | Member | Buy |
| 15:49:52 | R157 Bond Future | On 03-May-12 | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |
| Total for R157 Bond Future | | | | | 2 | 400,000 | 2,437.44 | | |
| 10:27:46 | R186 Bond Future | On 03-May-12 | | Bond Future | 1 | 6,700,000 | 81,863.74 | Member | Buy |
| 10:27:46 | R186 Bond Future | On 03-May-12 | | Bond Future | 1 | 6,700,000 | 0.00 | Client | Sell |
| Total for R186 Bond Future | | | | | 2 | 13,400,000 | 81,863.74 | | |
| 10:27:46 | R213 Bond Future | On 03-May-12 | | Bond Future | 1 | 2,100,000 | 17,901.33 | Member | Buy |
| 10:27:46 | R213 Bond Future | On 03-May-12 | | Bond Future | 1 | 2,100,000 | 0.00 | Client | Sell |
| Total for R213 Bond Future | | | | | 2 | 4,200,000 | 17,901.33 | | |
| Grand Total for all Instruments | | | | | 8 | 31,000,000 | 102,202.51 | | |