

Derivatives Matched Trades Report

Report for 28/11/2011

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|--------------------|---------------------|---------------|--------------|
| 15:03:16 | R186 On 02-Feb-12 | | | Bond Future | 1 | 45,200,000 | 524,416.77 | Member | Buy |
| 15:03:16 | R186 On 02-Feb-12 | | | Bond Future | 1 | 42,200,000 | 0.00 | Member | Sell |
| 15:03:16 | R186 On 02-Feb-12 | | | Bond Future | 1 | 1,300,000 | 15,082.78 | Client | Buy |
| 15:03:16 | R186 On 02-Feb-12 | | | Bond Future | 1 | 45,200,000 | 0.00 | Client | Sell |
| 15:14:03 | R186 On 02-Feb-12 | | | Bond Future | 1 | 14,100,000 | 163,590.19 | Client | Buy |
| 15:14:04 | R186 On 02-Feb-12 | | | Bond Future | 1 | 9,300,000 | 107,899.91 | Client | Buy |
| 15:14:04 | R186 On 02-Feb-12 | | | Bond Future | 1 | 1,700,000 | 19,723.64 | Client | Buy |
| 15:14:04 | R186 On 02-Feb-12 | | | Bond Future | 1 | 14,100,000 | 163,590.19 | Client | Buy |
| 15:14:04 | R186 On 02-Feb-12 | | | Bond Future | 1 | 1,700,000 | 19,723.64 | Client | Buy |
| Total for R186 Bond Future | | | | | 9 | 174,800,000 | 1,014,027.12 | | |
| 15:23:15 | R202 On 02-Feb-12 | | | Bond Future | 1 | 7,600,000 | 0.00 | Member | Sell |
| 15:23:15 | R202 On 02-Feb-12 | | | Bond Future | 1 | 2,600,000 | 47,458.32 | Client | Buy |
| 15:31:00 | R202 On 02-Feb-12 | | | Bond Future | 1 | 5,000,000 | 91,266.00 | Client | Buy |
| Total for R202 Bond Future | | | | | 3 | 15,200,000 | 138,724.32 | | |
| 16:55:57 | R207 On 02-Feb-12 | | | Bond Future | 1 | 627,000,000 | 5,932,410.66 | Client | Buy |
| 16:55:57 | R207 On 02-Feb-12 | | | Bond Future | 1 | 627,000,000 | 0.00 | Member | Sell |
| 17:00:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 4,730.79 | Member | Buy |
| 17:00:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 627,000,000 | 0.00 | Client | Sell |
| 17:03:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 18,000,000 | 170,308.44 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 3,100,000 | 29,330.90 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,500,000 | 14,192.37 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 19,000,000 | 179,770.02 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 38,000,000 | 359,540.04 | Client | Buy |

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| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 3,784.63 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,700,000 | 16,084.69 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 700,000 | 6,623.11 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,200,000 | 11,353.90 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 600,000 | 5,676.95 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 4,600,000 | 43,523.27 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,200,000 | 11,353.90 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,000,000 | 9,461.58 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 8,600,000 | 81,369.59 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 91,900,000 | 869,519.20 | Client | Buy |
| 17:14:30 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,100,000 | 10,407.74 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 6,100,000 | 57,715.64 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 82,300,000 | 778,688.03 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 153,900,000 | 1,456,137.16 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 4,730.79 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,400,000 | 13,246.21 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,500,000 | 14,192.37 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 4,500,000 | 42,577.11 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,200,000 | 11,353.90 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 4,730.79 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 900,000 | 8,515.42 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 700,000 | 6,623.11 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 2,838.47 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 200,000 | 1,892.32 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 2,700,000 | 25,546.27 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 2,000,000 | 18,923.16 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 7,700,000 | 72,854.17 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 2,838.47 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 700,000 | 6,623.11 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 4,730.79 | Client | Buy |
| 17:14:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 165,800,000 | 1,568,729.96 | Client | Buy |
| 17:16:13 | R207 On 02-Feb-12 | | | Bond Future | 1 | 200,000 | 1,892.32 | Client | Buy |
| Total for R207 Bond Future | | | | | 41 | 2,508,000,000 | 11,864,821.32 | | |
| 16:28:31 | R208 On 02-Feb-12 | | | Bond Future | 1 | 175,000,000 | 1,619,733.68 | Client | Buy |
| 16:28:31 | R208 On 02-Feb-12 | | | Bond Future | 1 | 175,000,000 | 0.00 | Member | Sell |
| 17:00:39 | R208 On 02-Feb-12 | | | Bond Future | 1 | 175,000,000 | 0.00 | Client | Sell |
| 17:00:39 | R208 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 3,702.25 | Client | Buy |
| 17:04:10 | R208 On 02-Feb-12 | | | Bond Future | 1 | 61,800,000 | 571,997.38 | Client | Buy |
| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 900,000 | 8,330.06 | Client | Buy |

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| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 700,000 | 6,478.93 | Client | Buy |
| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 600,000 | 5,553.37 | Client | Buy |
| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 600,000 | 5,553.37 | Client | Buy |
| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 3,400,000 | 31,469.11 | Client | Buy |
| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 20,800,000 | 192,516.92 | Client | Buy |
| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 1,600,000 | 14,808.99 | Client | Buy |
| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 4,627.81 | Client | Buy |
| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 22,500,000 | 208,251.47 | Client | Buy |
| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 8,400,000 | 77,747.22 | Client | Buy |
| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 100,000 | 925.56 | Client | Buy |
| 17:13:12 | R208 On 02-Feb-12 | | | Bond Future | 1 | 13,400,000 | 124,025.32 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 7,700,000 | 71,268.28 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 1,300,000 | 12,032.31 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 700,000 | 6,478.93 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 9,100,000 | 84,226.15 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 100,000 | 925.56 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 9,900,000 | 91,630.65 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 1,000,000 | 9,255.62 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 2,500,000 | 23,139.05 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 1,600,000 | 14,808.99 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 1,800,000 | 16,660.12 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 1,800,000 | 16,660.12 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 1,100,000 | 10,181.18 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 200,000 | 1,851.12 | Client | Buy |
| 17:13:13 | R208 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 4,627.81 | Client | Buy |
| Total for R208 Bond Future | | | | | 31 | 700,000,000 | 3,239,467.35 | | |
| Grand Total for all Instruments | | | | | 84 | 3,398,000,000 | 16,257,040.11 | | |