



Derivatives Matched Trades Report

Report for 06/12/2011

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|--------------------|-------------------|---------------|--------------|
| 9:56:38 | R157 On 02-Feb-12 | | | Bond Future | 1 | 38,000,000 | 0.00 | Member | Sell |
| 9:56:38 | R157 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 6,318.67 | Client | Buy |
| 10:22:50 | R157 On 02-Feb-12 | | | Bond Future | 1 | 5,700,000 | 72,032.82 | Client | Buy |
| 10:22:50 | R157 On 02-Feb-12 | | | Bond Future | 1 | 26,700,000 | 337,416.87 | Client | Buy |
| 10:22:50 | R157 On 02-Feb-12 | | | Bond Future | 1 | 5,100,000 | 64,450.41 | Client | Buy |
| 17:09:20 | R157 On 02-Feb-12 | | | Bond Future | 1 | 10,000,000 | 126,529.74 | Member | Buy |
| 17:09:20 | R157 On 02-Feb-12 | | | Bond Future | 1 | 3,000,000 | 0.00 | Client | Sell |
| 17:17:39 | R157 On 02-Feb-12 | | | Bond Future | 1 | 7,000,000 | 0.00 | Client | Sell |
| Total for R157 Bond Future | | | | | 8 | 96,000,000 | 606,748.51 | | |
| 9:58:04 | R203 On 02-Feb-12 | | | Bond Future | 1 | 74,000,000 | 0.00 | Member | Sell |
| 9:58:04 | R203 On 02-Feb-12 | | | Bond Future | 1 | 7,200,000 | 77,066.26 | Client | Buy |
| 10:25:14 | R203 On 02-Feb-12 | | | Bond Future | 1 | 23,600,000 | 252,606.07 | Client | Buy |
| 10:25:14 | R203 On 02-Feb-12 | | | Bond Future | 1 | 10,300,000 | 110,247.56 | Client | Buy |
| 10:25:14 | R203 On 02-Feb-12 | | | Bond Future | 1 | 1,300,000 | 13,914.74 | Client | Buy |
| 10:25:14 | R203 On 02-Feb-12 | | | Bond Future | 1 | 13,000,000 | 139,147.41 | Client | Buy |
| 10:25:14 | R203 On 02-Feb-12 | | | Bond Future | 1 | 18,600,000 | 199,087.83 | Client | Buy |
| Total for R203 Bond Future | | | | | 7 | 148,000,000 | 792,069.88 | | |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 2,899.62 | Client | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 200,000 | 1,933.08 | Client | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--------------|-------------------|--------|--------------|-------------|-----------------|-----------|----------------|---------------|--------------|
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,100,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 600,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 600,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 900,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 4,825.05 | Client | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 6,700,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 9,900,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 700,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 700,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 3,866.16 | Client | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 3,866.16 | Client | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 800,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,200,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 2,899.62 | Client | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 3,866.16 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 2,899.62 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 2,899.62 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,200,000 | 11,598.49 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 4,832.70 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 2,899.62 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 100,000 | 966.54 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 900,000 | 8,698.87 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 9,900,000 | 95,687.55 | Member | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--------------|-------------------|--------|--------------|-------------|-----------------|-------------|----------------|---------------|--------------|
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 6,700,000 | 64,758.24 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 4,832.70 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 2,899.62 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,100,000 | 10,631.95 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 3,866.16 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 600,000 | 5,799.25 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 100,000 | 966.54 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 700,000 | 6,765.79 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 3,866.16 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 800,000 | 7,732.33 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 600,000 | 5,799.25 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,000,000 | 9,665.41 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 3,866.16 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 200,000 | 1,933.08 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 2,899.62 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 700,000 | 6,765.79 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,000,000 | 9,665.41 | Member | Buy |
| 15:12:27 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 3,866.16 | Member | Buy |
| 15:33:07 | R207 On 02-Feb-12 | | | Bond Future | 1 | 324,400,000 | 3,135,458.68 | Member | Buy |
| 15:33:07 | R207 On 02-Feb-12 | | | Bond Future | 1 | 324,400,000 | 0.00 | Client | Sell |
| 15:35:43 | R207 On 02-Feb-12 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 15:35:43 | R207 On 02-Feb-12 | | | Bond Future | 1 | 324,400,000 | 3,135,458.68 | Client | Buy |
| 15:44:51 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 79,400,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 3,800,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 3,700,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 900,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,700,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 5,000,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 25,400,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 29,600,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 10,400,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 69,800,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 6,000,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--|-------------------|--------|--------------|-------------|-----------------|----------------------|---------------------|---------------|--------------|
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 2,100,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 2,700,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 59,500,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 7,800,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 7,000,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 2,800,000 | 0.00 | Client | Sell |
| 15:44:52 | R207 On 02-Feb-12 | | | Bond Future | 1 | 3,800,000 | 0.00 | Client | Sell |
| 16:16:15 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 4,832.70 | Member | Buy |
| 16:16:15 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| Total for R207 Bond Future | | | | | 99 | 1,363,000,000 | 6,586,968.58 | | |
| Grand Total for all Instruments | | | | | 114 | 1,607,000,000 | 7,985,786.97 | | |