



Derivatives Matched Trades Report

Report for 23/02/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:08:59	IGOV On 05-May-11			Index Future	1	10,000	0.00	Member	Sell
16:08:59	IGOV On 05-May-11			Index Future	1	10,000	0.00	Client	Buy
Total for IGOV Index Future					2	20,000	0.00		
13:18:22	R186 On 03-Nov-11			Bond Future	1	300,000	3,482.40	Client	Buy
13:18:22	R186 On 03-Nov-11			Bond Future	1	1,100,000	12,768.82	Client	Buy
13:18:22	R186 On 03-Nov-11			Bond Future	1	400,000	4,643.21	Client	Buy
13:18:22	R186 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
13:18:22	R186 On 03-Nov-11			Bond Future	1	1,800,000	0.00	Member	Sell
13:18:22	R186 On 03-Nov-11			Bond Future	1	100,000	1,160.80	Member	Buy
Total for R186 Bond Future					6	3,800,000	22,055.23		
13:18:22	R203 On 03-Nov-11			Bond Future	1	300,000	2,987.20	Client	Buy
13:18:22	R203 On 03-Nov-11			Bond Future	1	300,000	0.00	Client	Sell
13:18:22	R203 On 03-Nov-11			Bond Future	1	700,000	6,970.13	Client	Buy
13:18:22	R203 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
13:18:22	R203 On 03-Nov-11			Bond Future	1	200,000	1,991.47	Client	Buy
13:18:22	R203 On 03-Nov-11			Bond Future	1	1,200,000	0.00	Member	Sell
13:18:22	R203 On 03-Nov-11			Bond Future	1	400,000	3,982.93	Member	Buy
Total for R203 Bond Future					7	3,200,000	15,931.72		
13:18:22	R204 On 03-Nov-11			Bond Future	1	200,000	1,983.26	Client	Buy
13:18:22	R204 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell
13:18:22	R204 On 03-Nov-11			Bond Future	1	100,000	991.63	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:18:22	R204 On 03-Nov-11			Bond Future	1	500,000	4,958.16	Client	Buy
13:18:22	R204 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
13:18:22	R204 On 03-Nov-11			Bond Future	1	800,000	0.00	Member	Sell
13:18:22	R204 On 03-Nov-11			Bond Future	1	300,000	2,974.90	Member	Buy
Total for R204 Bond Future					7	2,200,000	10,907.95		
14:32:07	R207 On 05-May-11			Bond Future	1	10,000,000	94,264.65	Client	Buy
14:32:07	R207 On 05-May-11			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R207 Bond Future					2	20,000,000	94,264.65		
13:18:22	R208 On 03-Nov-11			Bond Future	1	1,000,000	8,766.46	Client	Buy
13:18:22	R208 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
13:18:22	R208 On 03-Nov-11			Bond Future	1	200,000	1,753.29	Client	Buy
13:18:22	R208 On 03-Nov-11			Bond Future	1	400,000	3,506.59	Client	Buy
13:18:22	R208 On 03-Nov-11			Bond Future	1	400,000	0.00	Client	Sell
13:18:22	R208 On 03-Nov-11			Bond Future	1	1,600,000	0.00	Member	Sell
13:18:22	R208 On 03-Nov-11			Bond Future	1	500,000	4,383.23	Member	Buy
Total for R208 Bond Future					7	4,200,000	18,409.57		
13:18:22	R209 On 03-Nov-11			Bond Future	1	100,000	742.45	Client	Buy
13:18:22	R209 On 03-Nov-11			Bond Future	1	300,000	2,227.34	Client	Buy
13:18:22	R209 On 03-Nov-11			Bond Future	1	400,000	0.00	Member	Sell
Total for R209 Bond Future					3	800,000	2,969.78		
Grand Total for all Instruments					34	34,220,000	164,538.91		