



Derivatives Matched Trades Report

Report for 02/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:30:17	GOVI On 03-Nov-11			GOVI	1	10,000	0.00	Client	Buy
10:30:17	GOVI On 03-Nov-11			GOVI	1	10,000	0.00	Client	Sell
Total for GOVI GOVI					2	20,000	0.00		
12:02:01	IGOV On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
12:02:01	IGOV On 03-Nov-11			Index Future	1	20,000	0.00	Member	Buy
Total for IGOV Index Future					2	40,000	0.00		
11:45:16	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
11:45:16	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
11:45:33	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
11:45:33	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	400,000,000	0.00		
13:03:37	R157 On 03-Nov-11			Bond Future	1	15,700,000	0.00	Client	Sell
13:57:15	R157 On 03-Nov-11			Bond Future	1	15,700,000	197,610.48	Member	Buy
Total for R157 Bond Future					2	31,400,000	197,610.48		
8:53:12	R186 On 03-Nov-11	8.20	Put	Bond Future	1	25,000,000	0.00	Client	Sell
8:53:12	R186 On 03-Nov-11	8.20	Put	Bond Future	1	25,000,000	0.00	Member	Buy
8:53:12	R186 On 03-Nov-11	8.00	Put	Bond Future	1	25,000,000	0.00	Client	Buy
8:53:12	R186 On 03-Nov-11	8.00	Put	Bond Future	1	25,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:53:12	R186 On 03-Nov-11	7.80	Call	Bond Future	1	25,000,000	0.00	Client	Sell
8:53:12	R186 On 03-Nov-11	7.80	Call	Bond Future	1	25,000,000	0.00	Member	Buy
12:53:31	R186 On 03-Nov-11			Bond Future	1	34,600,000	0.00	Client	Sell
12:53:31	R186 On 03-Nov-11			Bond Future	1	34,600,000	435,932.35	Member	Buy
Total for R186 Bond Future					8	219,200,000	435,932.35		
12:17:47	R202 On 03-Nov-11			Bond Future	1	140,000,000	2,611,084.00	Client	Buy
12:17:47	R202 On 03-Nov-11			Bond Future	1	60,000,000	1,119,036.00	Client	Buy
12:17:47	R202 On 03-Nov-11			Bond Future	1	140,000,000	0.00	Member	Sell
12:17:47	R202 On 03-Nov-11			Bond Future	1	60,000,000	0.00	Member	Sell
Total for R202 Bond Future					4	400,000,000	3,730,120.00		
10:59:42	R208 On 03-Nov-11			Bond Future	1	3,000,000	28,206.42	Client	Buy
10:59:42	R208 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Member	Sell
12:53:31	R208 On 03-Nov-11			Bond Future	1	21,000,000	0.00	Client	Sell
12:53:31	R208 On 03-Nov-11			Bond Future	1	21,000,000	197,921.96	Member	Buy
Total for R208 Bond Future					4	48,000,000	226,128.37		
12:53:31	R209 On 03-Nov-11			Bond Future	1	7,100,000	0.00	Client	Sell
12:53:31	R209 On 03-Nov-11			Bond Future	1	7,100,000	56,716.63	Member	Buy
Total for R209 Bond Future					2	14,200,000	56,716.63		
Grand Total for all Instruments					28	1,112,860,000	4,646,507.84		