



Derivatives Matched Trades Report

Report for 28/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:19:23	R157 On 03-Nov-11			Bond Future	1	114,100,000	1,412,848.84	Client	Buy
9:19:23	R157 On 03-Nov-11			Bond Future	1	35,900,000	444,506.40	Client	Buy
9:19:23	R157 On 03-Nov-11			Bond Future	1	114,100,000	0.00	Member	Sell
9:19:23	R157 On 03-Nov-11			Bond Future	1	35,900,000	0.00	Member	Sell
15:21:12	R157 On 03-Nov-11			Bond Future	1	5,700,000	0.00	Client	Sell
15:21:12	R157 On 03-Nov-11			Bond Future	1	5,700,000	70,623.58	Member	Buy
Total for R157 Bond Future					6	311,400,000	1,927,978.83		
9:19:23	R203 On 03-Nov-11			Bond Future	1	125,000,000	1,295,468.88	Client	Buy
9:19:23	R203 On 03-Nov-11			Bond Future	1	125,000,000	0.00	Member	Sell
Total for R203 Bond Future					2	250,000,000	1,295,468.88		
9:19:23	R207 On 03-Nov-11			Bond Future	1	105,000,000	0.00	Client	Sell
9:19:23	R207 On 03-Nov-11			Bond Future	1	105,000,000	1,014,709.08	Member	Buy
Total for R207 Bond Future					2	210,000,000	1,014,709.08		
Grand Total for all Instruments					10	771,400,000	4,238,156.78		