



Derivatives Matched Trades Report

Report for 11/01/2011

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|------------------------------------|-----------------------|--------|--------------|------------------------|-----------------|---------------|----------------|---------------|--------------|
| 10:24:17 | IGOV On 03-Feb-11 | | | Index Future | 1 | 20,000 | 0.00 | Member | Sell |
| 10:24:17 | IGOV On 03-Feb-11 | | | Index Future | 1 | 20,000 | 0.00 | Client | Buy |
| Total for IGOV Index Future | | | | | 2 | 40,000 | 0.00 | | |
| 13:23:18 | JIBAR FUT U 6-Mar-11 | | | Jibar Tradeable Future | 1 | 50,000,000 | 0.00 | Member | Buy |
| 13:23:18 | JIBAR FUT U 6-Mar-11 | | | Jibar Tradeable Future | 1 | 50,000,000 | 0.00 | Member | Sell |
| 13:23:54 | JIBAR FUT U 21-Sep-11 | | | Jibar Tradeable Future | 1 | 50,000,000 | 0.00 | Member | Buy |
| 13:23:54 | JIBAR FUT U 21-Sep-11 | | | Jibar Tradeable Future | 1 | 50,000,000 | 0.00 | Member | Sell |
| 13:41:33 | JIBAR FUT U 6-Mar-11 | | | Jibar Tradeable Future | 1 | 50,000,000 | 0.00 | Member | Buy |
| 13:41:33 | JIBAR FUT U 6-Mar-11 | | | Jibar Tradeable Future | 1 | 50,000,000 | 0.00 | Client | Sell |
| 15:01:58 | JIBAR FUT U 21-Sep-11 | | | Jibar Tradeable Future | 1 | 50,000,000 | 0.00 | Client | Buy |
| 15:01:58 | JIBAR FUT U 21-Sep-11 | | | Jibar Tradeable Future | 1 | 50,000,000 | 0.00 | Member | Sell |
| 16:21:43 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 100,000,000 | 0.00 | Member | Sell |
| 16:21:43 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 100,000,000 | 0.00 | Member | Buy |
| 16:21:43 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 150,000,000 | 0.00 | Member | Sell |
| 16:21:43 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 150,000,000 | 0.00 | Member | Buy |
| 16:21:43 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 100,000,000 | 0.00 | Member | Sell |
| 16:21:43 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 100,000,000 | 0.00 | Member | Buy |
| 16:43:27 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 100,000,000 | 0.00 | Member | Sell |
| 16:43:27 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 100,000,000 | 0.00 | Member | Buy |
| 16:46:43 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 150,000,000 | 0.00 | Member | Sell |
| 16:46:43 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 150,000,000 | 0.00 | Member | Buy |
| 16:53:18 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 100,000,000 | 0.00 | Member | Sell |
| 16:53:18 | JIBAR FUT U 5-Jun-11 | | | Jibar Tradeable Future | 1 | 100,000,000 | 0.00 | Member | Buy |

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|------------------------------------------------------|-------------------|--------|--------------|-------------|-----------------|----------------------|-------------------|---------------|--------------|
| Total for JIBAR FUTURE Jibar Tradeable Future | | | | | 20 | 1,800,000,000 | 0.00 | | |
| 15:43:56 | R209 On 05-May-11 | | | Bond Future | 1 | 20,000,000 | 0.00 | Member | Sell |
| 15:43:56 | R209 On 05-May-11 | | | Bond Future | 1 | 20,000,000 | 158,541.50 | Client | Buy |
| Total for R209 Bond Future | | | | | 2 | 40,000,000 | 158,541.50 | | |
| Grand Total for all Instruments | | | | | 24 | 1,840,040,000 | 158,541.50 | | |