



Derivatives Matched Trades Report

Report for 09/06/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:03:29	ALBI On 04-Aug-11			Index Future	1	90,000	0.00	Member	Buy
16:03:29	ALBI On 04-Aug-11			Index Future	1	90,000	0.00	Client	Sell
16:03:29	ALBI On 04-Aug-11			Index Future	1	50,000	0.00	Member	Buy
16:03:29	ALBI On 04-Aug-11			Index Future	1	50,000	0.00	Client	Sell
Total for ALBI Index Future					4	280,000	0.00		
13:39:44	JIBAR FUTURE 19-Sep-12			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
13:39:44	JIBAR FUTURE 19-Sep-12			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	20,000,000	0.00		
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,100,000	11,731.61	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	22,000,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	22,000,000	234,632.20	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	7,700,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	7,700,000	82,121.27	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	4,000,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	4,000,000	42,660.40	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	19,900,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	19,900,000	212,235.49	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,665.10	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	2,000,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	2,000,000	21,330.20	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	4,700,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	4,700,000	50,125.97	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	2,800,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	2,800,000	29,862.28	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	2,400,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	2,400,000	25,596.24	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,665.10	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,100,000	11,731.61	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,665.10	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,665.10	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,665.10	Client	Buy
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
14:49:41	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,665.10	Client	Buy
Total for R212 Bond Future					30	145,400,000	775,352.77		
Grand Total for all Instruments					36	165,680,000	775,352.77		