



Derivatives Matched Trades Report

Report for 08/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:43:09	ALBI On 03-Nov-11			Index Future	1	160,000	0.00	Client	Buy
8:43:09	ALBI On 03-Nov-11			Index Future	1	160,000	0.00	Client	Sell
12:06:11	ALBI On 03-Nov-11			Index Future	1	140,000	0.00	Member	Sell
12:06:11	ALBI On 03-Nov-11			Index Future	1	140,000	0.00	Client	Buy
Total for ALBI Index Future					4	600,000	0.00		
16:57:11	R197 On 03-Nov-11			Bond Future	1	2,200,000	53,219.10	Member	Buy
16:57:11	R197 On 03-Nov-11			Bond Future	1	2,200,000	0.00	Client	Sell
Total for R197 Bond Future					2	4,400,000	53,219.10		
16:57:11	R202 On 03-Nov-11			Bond Future	1	7,800,000	0.00	Member	Sell
16:57:11	R202 On 03-Nov-11			Bond Future	1	18,100,000	0.00	Member	Sell
16:57:11	R202 On 03-Nov-11			Bond Future	1	300,000	5,469.51	Member	Buy
16:57:11	R202 On 03-Nov-11			Bond Future	1	3,000,000	54,695.10	Member	Buy
16:57:11	R202 On 03-Nov-11			Bond Future	1	1,300,000	23,701.21	Member	Buy
16:57:11	R202 On 03-Nov-11			Bond Future	1	1,000,000	18,231.70	Member	Buy
16:57:11	R202 On 03-Nov-11			Bond Future	1	14,000,000	255,243.80	Member	Buy
16:57:11	R202 On 03-Nov-11			Bond Future	1	5,900,000	0.00	Member	Sell
16:57:11	R202 On 03-Nov-11			Bond Future	1	13,700,000	0.00	Member	Sell
16:57:11	R202 On 03-Nov-11			Bond Future	1	7,800,000	142,199.46	Client	Buy
16:57:11	R202 On 03-Nov-11			Bond Future	1	5,900,000	107,567.03	Client	Buy
16:57:11	R202 On 03-Nov-11			Bond Future	1	18,100,000	329,975.67	Client	Buy
16:57:11	R202 On 03-Nov-11			Bond Future	1	13,700,000	249,774.29	Client	Buy
16:57:11	R202 On 03-Nov-11			Bond Future	1	14,000,000	0.00	Client	Sell
16:57:11	R202 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:57:11	R202 On 03-Nov-11			Bond Future	1	1,300,000	0.00	Client	Sell
16:57:11	R202 On 03-Nov-11			Bond Future	1	300,000	0.00	Client	Sell
16:57:11	R202 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Client	Sell
Total for R202 Bond Future					18	130,200,000	1,186,857.77		
15:47:28	R203 On 03-Nov-11			Bond Future	1	23,900,000	246,784.23	Member	Buy
15:47:28	R203 On 03-Nov-11			Bond Future	1	4,700,000	0.00	Client	Sell
16:00:31	R203 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Client	Sell
16:00:32	R203 On 03-Nov-11			Bond Future	1	16,200,000	0.00	Client	Sell
Total for R203 Bond Future					4	47,800,000	246,784.23		
15:47:28	R207 On 03-Nov-11			Bond Future	1	17,700,000	172,148.89	Member	Buy
15:47:28	R207 On 03-Nov-11			Bond Future	1	9,400,000	0.00	Client	Sell
15:58:39	R207 On 03-Nov-11			Bond Future	1	2,000,000	0.00	Client	Sell
15:58:39	R207 On 03-Nov-11			Bond Future	1	6,300,000	0.00	Client	Sell
Total for R207 Bond Future					4	35,400,000	172,148.89		
16:57:11	R210 On 03-Nov-11			Bond Future	1	2,800,000	37,354.52	Member	Buy
16:57:11	R210 On 03-Nov-11			Bond Future	1	2,800,000	0.00	Client	Sell
Total for R210 Bond Future					2	5,600,000	37,354.52		
16:57:11	R212 On 03-Nov-11			Bond Future	1	5,000,000	54,760.50	Member	Buy
16:57:11	R212 On 03-Nov-11			Bond Future	1	4,000,000	43,808.40	Member	Buy
16:57:11	R212 On 03-Nov-11			Bond Future	1	4,000,000	0.00	Client	Sell
16:57:11	R212 On 03-Nov-11			Bond Future	1	5,000,000	0.00	Client	Sell
Total for R212 Bond Future					4	18,000,000	98,568.90		
Grand Total for all Instruments					38	242,000,000	1,794,933.41		