



Derivatives Matched Trades Report

Report for 16/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:00:37	JIBAR FUTURE	120-Mar-13		Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
16:00:37	JIBAR FUTURE	120-Mar-13		Jibar Tradeable Future	1	25,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	50,000,000	0.00		
10:33:34	R157 On	03-Nov-11		Bond Future	1	110,000,000	0.00	Member	Sell
10:33:34	R157 On	03-Nov-11		Bond Future	1	110,000,000	1,360,503.54	Client	Buy
Total for R157 Bond Future					2	220,000,000	1,360,503.54		
11:37:44	R186 On	03-Nov-11		Bond Future	1	100,000	0.00	Member	Sell
11:37:44	R186 On	03-Nov-11		Bond Future	1	100,000	1,228.19	Client	Buy
Total for R186 Bond Future					2	200,000	1,228.19		
9:53:34	R202 On	03-Nov-11		Bond Future	1	15,000,000	0.00	Member	Sell
9:53:34	R202 On	03-Nov-11		Bond Future	1	5,000,000	91,919.22	Client	Buy
12:08:12	R202 On	03-Nov-11		Bond Future	1	10,000,000	183,838.44	Client	Buy
Total for R202 Bond Future					3	30,000,000	275,757.66		
13:21:06	R207 On	03-Nov-11		Bond Future	1	5,000,000	0.00	Member	Sell
13:21:06	R207 On	03-Nov-11		Bond Future	1	5,000,000	49,031.76	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R207 Bond Future					2	10,000,000	49,031.76		
14:35:35	R208 On 03-Nov-11			Bond Future	1	4,100,000	38,148.47	Member	Buy
14:35:35	R208 On 03-Nov-11			Bond Future	1	4,100,000	0.00	Member	Sell
14:35:35	R208 On 03-Nov-11			Bond Future	1	4,100,000	37,871.93	Member	Buy
14:35:35	R208 On 03-Nov-11			Bond Future	1	4,100,000	0.00	Member	Sell
14:35:35	R208 On 03-Nov-11			Bond Future	1	900,000	8,374.05	Client	Buy
14:35:35	R208 On 03-Nov-11			Bond Future	1	500,000	4,618.53	Client	Buy
14:35:35	R208 On 03-Nov-11			Bond Future	1	500,000	0.00	Client	Sell
14:35:35	R208 On 03-Nov-11			Bond Future	1	500,000	0.00	Client	Sell
14:58:43	R208 On 03-Nov-11			Bond Future	1	1,000,000	9,304.51	Client	Buy
14:58:43	R208 On 03-Nov-11			Bond Future	1	1,700,000	15,817.66	Client	Buy
14:58:43	R208 On 03-Nov-11			Bond Future	1	500,000	4,652.25	Client	Buy
14:59:31	R208 On 03-Nov-11			Bond Future	1	1,700,000	0.00	Client	Sell
14:59:31	R208 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
14:59:31	R208 On 03-Nov-11			Bond Future	1	900,000	0.00	Client	Sell
15:00:21	R208 On 03-Nov-11			Bond Future	1	1,000,000	9,237.06	Client	Buy
15:00:21	R208 On 03-Nov-11			Bond Future	1	900,000	8,313.35	Client	Buy
15:00:21	R208 On 03-Nov-11			Bond Future	1	1,700,000	15,702.99	Client	Buy
15:00:59	R208 On 03-Nov-11			Bond Future	1	1,700,000	0.00	Client	Sell
15:00:59	R208 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
15:00:59	R208 On 03-Nov-11			Bond Future	1	900,000	0.00	Client	Sell
Total for R208 Bond Future					20	32,800,000	152,040.79		
Grand Total for all Instruments					31	343,000,000	1,838,561.93		