



Derivatives Matched Trades Report

Report for 06/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:44:52	IGOV On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:44:52	IGOV On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
Total for IGOV Index Future					2	40,000	0.00		
8:46:48	R157 On 03-Nov-11			Bond Future	1	176,600,000	0.00	Client	Sell
8:46:48	R157 On 03-Nov-11			Bond Future	1	176,600,000	2,228,258.80	Member	Buy
9:30:22	R157 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
9:30:22	R157 On 03-Nov-11			Bond Future	1	1,000,000	12,640.01	Member	Buy
16:35:28	R157 On 03-Nov-11			Bond Future	1	1,000,000	12,616.00	Client	Buy
16:35:28	R157 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Member	Sell
Total for R157 Bond Future					6	357,200,000	2,253,514.81		
10:07:55	R186 On 03-Nov-11			Bond Future	1	70,400,000	894,454.04	Client	Buy
10:07:55	R186 On 03-Nov-11			Bond Future	1	70,400,000	0.00	Client	Sell
10:07:55	R186 On 03-Nov-11			Bond Future	1	70,400,000	0.00	Member	Sell
10:07:55	R186 On 03-Nov-11			Bond Future	1	70,400,000	894,454.04	Member	Buy
12:28:23	R186 On 03-Nov-11			Bond Future	1	200,000	0.00	Member	Sell
12:36:23	R186 On 03-Nov-11			Bond Future	1	200,000	2,566.06	Client	Buy
Total for R186 Bond Future					6	282,000,000	1,791,474.13		
12:33:52	R201 On 03-Nov-11			Bond Future	1	174,200,000	1,932,898.64	Client	Buy
12:33:52	R201 On 03-Nov-11			Bond Future	1	174,200,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R201 Bond Future					2	348,400,000	1,932,898.64		
12:28:23	R204 On 03-Nov-11			Bond Future	1	300,000	0.00	Member	Sell
12:36:23	R204 On 03-Nov-11			Bond Future	1	300,000	3,211.78	Client	Buy
Total for R204 Bond Future					2	600,000	3,211.78		
9:30:22	R207 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
9:30:22	R207 On 03-Nov-11			Bond Future	1	1,000,000	10,082.68	Member	Buy
Total for R207 Bond Future					2	2,000,000	10,082.68		
Grand Total for all Instruments					20	990,240,000	5,991,182.03		