



Derivatives Matched Trades Report

Report for 08/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:25:24	JIBAR FUTURE 18-Jan-12			Jibar Tradeable Future	1	100,000	0.00	Member	Sell
15:25:24	JIBAR FUTURE 18-Jan-12			Jibar Tradeable Future	1	100,000	0.00	Member	Buy
15:25:41	JIBAR FUTURE 18-Jan-12			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
15:25:41	JIBAR FUTURE 18-Jan-12			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	20,200,000	0.00		
12:50:15	R157 On 02-Feb-12			Bond Future	1	25,200,000	0.00	Client	Sell
12:50:15	R157 On 02-Feb-12			Bond Future	1	38,000,000	484,644.89	Member	Buy
13:00:23	R157 On 02-Feb-12			Bond Future	1	12,800,000	0.00	Client	Sell
13:47:52	R157 On 02-Feb-12			Bond Future	1	16,300,000	0.00	Client	Sell
13:47:52	R157 On 02-Feb-12			Bond Future	1	425,900,000	5,430,012.05	Member	Buy
14:38:17	R157 On 02-Feb-12			Bond Future	1	800,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	70,500,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	1,900,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	18,800,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	6,000,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	2,500,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	9,100,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	2,400,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	16,900,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	1,200,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	600,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	100,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	1,400,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	1,500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	83,000,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	169,000,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	7,600,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
14:38:17	R157 On 02-Feb-12			Bond Future	1	6,000,000	0.00	Client	Sell
14:38:18	R157 On 02-Feb-12			Bond Future	1	1,700,000	0.00	Client	Sell
14:38:18	R157 On 02-Feb-12			Bond Future	1	1,200,000	0.00	Client	Sell
14:38:18	R157 On 02-Feb-12			Bond Future	1	2,800,000	0.00	Client	Sell
14:38:18	R157 On 02-Feb-12			Bond Future	1	1,400,000	0.00	Client	Sell
Total for R157 Bond Future					30	927,800,000	5,914,656.94		
14:59:16	R186 On 02-Feb-12			Bond Future	1	45,800,000	553,344.42	Client	Buy
14:59:16	R186 On 02-Feb-12			Bond Future	1	45,800,000	0.00	Client	Sell
14:59:16	R186 On 02-Feb-12			Bond Future	1	45,800,000	0.00	Member	Sell
14:59:16	R186 On 02-Feb-12			Bond Future	1	45,800,000	553,344.42	Member	Buy
Total for R186 Bond Future					4	183,200,000	1,106,688.85		
12:02:51	R207 On 02-Feb-12			Bond Future	1	403,500,000	0.00	Client	Sell
12:02:51	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
12:02:51	R207 On 02-Feb-12			Bond Future	1	261,000,000	0.00	Client	Sell
12:02:51	R207 On 02-Feb-12			Bond Future	1	81,000,000	0.00	Client	Sell
12:02:51	R207 On 02-Feb-12			Bond Future	1	500,000	4,829.02	Member	Buy
12:02:51	R207 On 02-Feb-12			Bond Future	1	403,500,000	3,897,016.72	Member	Buy
12:02:51	R207 On 02-Feb-12			Bond Future	1	261,000,000	2,520,746.87	Member	Buy
12:02:51	R207 On 02-Feb-12			Bond Future	1	81,000,000	782,300.75	Member	Buy
Total for R207 Bond Future					8	1,492,000,000	7,204,893.36		
14:59:16	R208 On 02-Feb-12			Bond Future	1	34,200,000	0.00	Client	Sell
14:59:16	R208 On 02-Feb-12			Bond Future	1	34,200,000	327,406.28	Client	Buy
14:59:16	R208 On 02-Feb-12			Bond Future	1	34,200,000	327,406.28	Member	Buy
14:59:16	R208 On 02-Feb-12			Bond Future	1	34,200,000	0.00	Member	Sell
Total for R208 Bond Future					4	136,800,000	654,812.56		
15:12:58	R213 On 02-Feb-12			Bond Future	1	5,400,000	47,258.28	Client	Buy
15:12:58	R213 On 02-Feb-12			Bond Future	1	48,700,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:28:55	R213 On 02-Feb-12			Bond Future	1	300,000	2,625.46	Client	Buy
15:28:55	R213 On 02-Feb-12			Bond Future	1	23,500,000	205,661.05	Client	Buy
15:28:55	R213 On 02-Feb-12			Bond Future	1	600,000	5,250.92	Client	Buy
15:28:55	R213 On 02-Feb-12			Bond Future	1	6,300,000	55,134.66	Client	Buy
15:28:55	R213 On 02-Feb-12			Bond Future	1	2,000,000	17,503.07	Client	Buy
15:28:55	R213 On 02-Feb-12			Bond Future	1	800,000	7,001.23	Client	Buy
15:28:55	R213 On 02-Feb-12			Bond Future	1	3,000,000	26,254.60	Client	Buy
15:28:55	R213 On 02-Feb-12			Bond Future	1	800,000	7,001.23	Client	Buy
15:28:55	R213 On 02-Feb-12			Bond Future	1	5,600,000	49,008.59	Client	Buy
15:28:55	R213 On 02-Feb-12			Bond Future	1	400,000	3,500.61	Client	Buy
Total for R213 Bond Future					12	97,400,000	426,199.71		
Grand Total for all Instruments					62	2,857,400,000	15,307,251.42		