



Derivatives Matched Trades Report

Report for 09/05/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:53:02	ALBI On 04-Aug-11			Index Future	1	100,000	0.00	Member	Sell
11:53:02	ALBI On 04-Aug-11			Index Future	1	100,000	0.00	Client	Buy
Total for ALBI Index Future					2	200,000	0.00		
11:41:48	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
11:41:48	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00		
12:01:06	R157 On 04-Aug-11			Bond Future	1	9,000,000	112,996.06	Member	Buy
12:01:06	R157 On 04-Aug-11			Bond Future	1	9,000,000	0.00	Member	Sell
12:35:23	R157 On 04-Aug-11			Bond Future	1	9,000,000	112,992.56	Member	Buy
12:35:23	R157 On 04-Aug-11			Bond Future	1	9,000,000	0.00	Client	Sell
15:18:10	R157 On 04-Aug-11			Bond Future	1	10,000,000	125,415.20	Member	Buy
15:18:10	R157 On 04-Aug-11			Bond Future	1	10,000,000	0.00	Member	Sell
15:20:51	R157 On 04-Aug-11			Bond Future	1	10,000,000	125,411.32	Member	Buy
15:20:51	R157 On 04-Aug-11			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R157 Bond Future					8	76,000,000	476,815.14		
16:32:46	R206 On 04-Aug-11			Bond Future	1	285,500,000	2,899,272.49	Member	Buy
16:32:46	R206 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
16:40:14	R206 On 04-Aug-11			Bond Future	1	43,700,000	443,757.20	Member	Buy
16:40:14	R206 On 04-Aug-11			Bond Future	1	15,000,000	0.00	Client	Sell
16:52:48	R206 On 04-Aug-11			Bond Future	1	3,000,000	0.00	Client	Sell
16:52:48	R206 On 04-Aug-11			Bond Future	1	2,500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:52:48	R206 On 04-Aug-11			Bond Future	1	3,000,000	0.00	Client	Sell
16:52:48	R206 On 04-Aug-11			Bond Future	1	20,000,000	0.00	Client	Sell
16:52:48	R206 On 04-Aug-11			Bond Future	1	200,000	0.00	Client	Sell
17:11:36	R206 On 04-Aug-11			Bond Future	1	3,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	1,700,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	800,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	600,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	4,700,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	1,500,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	100,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	1,600,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	700,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	2,200,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	1,300,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	1,300,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	4,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	117,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	53,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	10,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	12,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	44,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	2,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	6,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	4,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	4,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
17:11:37	R206 On 04-Aug-11			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R206 Bond Future					34	658,400,000	3,343,029.68		
10:20:11	R208 On 04-Aug-11			Bond Future	1	12,000,000	0.00	Member	Sell
10:20:11	R208 On 04-Aug-11			Bond Future	1	12,000,000	109,460.48	Member	Buy
11:09:41	R208 On 04-Aug-11			Bond Future	1	12,000,000	0.00	Member	Sell
11:09:41	R208 On 04-Aug-11			Bond Future	1	12,000,000	109,822.67	Client	Buy
Total for R208 Bond Future					4	48,000,000	219,283.15		
11:34:21	R210 On 04-Aug-11			Bond Future	1	500,000	0.00	Client	Sell
11:34:21	R210 On 04-Aug-11			Bond Future	1	500,000	6,378.89	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R210 Bond Future				2	1,000,000	6,378.89		
	Grand Total for all Instruments				52	883,600,000	4,045,506.86		