



Derivatives Matched Trades Report

Report for 10/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:11:40	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
16:11:40	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	200,000,000	0.00		
13:38:14	R186 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
13:38:14	R186 On 02-Feb-12			Bond Future	1	1,000,000	11,977.05	Member	Buy
Total for R186 Bond Future					2	2,000,000	11,977.05		
13:38:14	R203 On 02-Feb-12			Bond Future	1	500,000	5,383.37	Member	Buy
13:44:56	R203 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
Total for R203 Bond Future					2	1,000,000	5,383.37		
13:38:14	R204 On 02-Feb-12			Bond Future	1	300,000	0.00	Client	Sell
13:38:14	R204 On 02-Feb-12			Bond Future	1	300,000	3,096.11	Member	Buy
Total for R204 Bond Future					2	600,000	3,096.11		
13:38:14	R208 On 02-Feb-12			Bond Future	1	400,000	0.00	Client	Sell
13:38:14	R208 On 02-Feb-12			Bond Future	1	400,000	3,796.84	Member	Buy
Total for R208 Bond Future					2	800,000	3,796.84		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:38:14	R209 On 02-Feb-12			Bond Future	1	300,000	0.00	Client	Sell
13:38:14	R209 On 02-Feb-12			Bond Future	1	300,000	2,317.68	Member	Buy
Total for R209 Bond Future					2	600,000	2,317.68		
Grand Total for all Instruments					12	205,000,000	26,571.06		