



Derivatives Matched Trades Report

Report for 10/06/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:07:18	IGOV On 04-Aug-11			Index Future	1	3,490,000	0.00	Member	Buy
12:07:18	IGOV On 04-Aug-11			Index Future	1	3,490,000	0.00	Client	Sell
Total for IGOV Index Future					2	6,980,000	0.00		
12:17:02	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
12:17:02	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	20,000,000	0.00		
11:25:26	R157 On 04-Aug-11			Bond Future	1	100,000	1,262.46	Member	Buy
11:25:26	R157 On 04-Aug-11			Bond Future	1	100,000	0.00	Client	Sell
Total for R157 Bond Future					2	200,000	1,262.46		
11:26:01	R186 On 04-Aug-11			Bond Future	1	100,000	1,183.93	Member	Buy
11:26:01	R186 On 04-Aug-11			Bond Future	1	100,000	0.00	Client	Sell
12:29:06	R186 On 04-Aug-11			Bond Future	1	100,000	1,182.03	Member	Buy
12:29:06	R186 On 04-Aug-11			Bond Future	1	100,000	0.00	Member	Sell
Total for R186 Bond Future					4	400,000	2,365.96		
11:26:28	R201 On 04-Aug-11			Bond Future	1	100,000	1,060.41	Member	Buy
11:26:28	R201 On 04-Aug-11			Bond Future	1	100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R201 Bond Future				2	200,000	1,060.41		
	Grand Total for all Instruments				12	27,780,000	4,688.82		