



Derivatives Matched Trades Report

Report for 05/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:02:02	AL7T On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
16:02:02	AL7T On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
Total for AL7T Index Future					2	40,000	0.00		
9:45:11	IGOV On 03-Nov-11			Index Future	1	40,000	0.00	Client	Buy
9:45:11	IGOV On 03-Nov-11			Index Future	1	40,000	0.00	Member	Sell
Total for IGOV Index Future					2	80,000	0.00		
11:46:11	R186 On 03-Nov-11			Bond Future	1	289,400,000	3,666,931.84	Client	Buy
11:46:11	R186 On 03-Nov-11			Bond Future	1	289,400,000	0.00	Member	Sell
13:00:58	R186 On 03-Nov-11			Bond Future	1	19,800,000	0.00	Client	Sell
13:00:58	R186 On 03-Nov-11			Bond Future	1	35,600,000	0.00	Client	Sell
13:00:58	R186 On 03-Nov-11			Bond Future	1	39,200,000	0.00	Client	Sell
13:00:58	R186 On 03-Nov-11			Bond Future	1	39,200,000	494,322.00	Client	Buy
13:00:58	R186 On 03-Nov-11			Bond Future	1	35,600,000	448,925.08	Client	Buy
13:00:58	R186 On 03-Nov-11			Bond Future	1	19,800,000	249,683.05	Client	Buy
15:29:34	R186 On 03-Nov-11			Bond Future	1	5,000,000	0.00	Client	Sell
15:36:46	R186 On 03-Nov-11			Bond Future	1	5,000,000	63,485.91	Member	Buy
Total for R186 Bond Future					10	778,000,000	4,923,347.87		
13:00:58	R203 On 03-Nov-11			Bond Future	1	12,300,000	0.00	Client	Sell
13:00:58	R203 On 03-Nov-11			Bond Future	1	24,300,000	0.00	Client	Sell
13:00:58	R203 On 03-Nov-11			Bond Future	1	34,300,000	0.00	Client	Sell
13:00:58	R203 On 03-Nov-11			Bond Future	1	34,300,000	364,100.02	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:00:58	R203 On 03-Nov-11			Bond Future	1	24,300,000	257,948.41	Client	Buy
13:00:58	R203 On 03-Nov-11			Bond Future	1	12,300,000	130,566.48	Client	Buy
Total for R203 Bond Future					6	141,800,000	752,614.91		
13:00:58	R204 On 03-Nov-11			Bond Future	1	7,900,000	0.00	Client	Sell
13:00:58	R204 On 03-Nov-11			Bond Future	1	16,000,000	0.00	Client	Sell
13:00:58	R204 On 03-Nov-11			Bond Future	1	21,400,000	0.00	Client	Sell
13:00:58	R204 On 03-Nov-11			Bond Future	1	21,400,000	226,932.21	Client	Buy
13:00:58	R204 On 03-Nov-11			Bond Future	1	16,000,000	169,668.94	Client	Buy
13:00:58	R204 On 03-Nov-11			Bond Future	1	7,900,000	0.00	Client	Buy
14:14:11	R204 On 03-Nov-11			Bond Future	1	7,900,000	0.00	Client	Sell
14:14:11	R204 On 03-Nov-11			Bond Future	1	7,900,000	0.00	Client	Buy
14:14:11	R204 On 03-Nov-11			Bond Future	1	7,900,000	83,774.04	Client	Buy
14:14:11	R204 On 03-Nov-11			Bond Future	1	7,900,000	0.00	Client	Sell
Total for R204 Bond Future					10	122,200,000	480,375.20		
Grand Total for all Instruments					30	1,042,120,000	6,156,337.98		