



Derivatives Matched Trades Report

Report for 09/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:43:47	ALBI On 02-Feb-12			Index Future	1	120,000	0.00	Client	Buy
11:43:47	ALBI On 02-Feb-12			Index Future	1	120,000	0.00	Member	Sell
Total for ALBI Index Future					2	240,000	0.00		
11:28:56	R203 On 02-Feb-12			Bond Future	1	31,000,000	335,216.52	Member	Buy
11:28:56	R203 On 02-Feb-12			Bond Future	1	31,000,000	0.00	Member	Sell
Total for R203 Bond Future					2	62,000,000	335,216.52		
14:08:08	R207 On 02-Feb-12			Bond Future	1	175,100,000	1,693,108.79	Client	Buy
14:08:08	R207 On 02-Feb-12			Bond Future	1	175,100,000	0.00	Member	Sell
Total for R207 Bond Future					2	350,200,000	1,693,108.79		
11:28:07	R208 On 02-Feb-12			Bond Future	1	19,000,000	179,839.48	Client	Buy
11:28:07	R208 On 02-Feb-12			Bond Future	1	19,000,000	0.00	Client	Sell
11:28:07	R208 On 02-Feb-12			Bond Future	1	19,000,000	0.00	Member	Sell
11:28:07	R208 On 02-Feb-12			Bond Future	1	19,000,000	179,839.48	Member	Buy
14:06:41	R208 On 02-Feb-12			Bond Future	1	157,000,000	0.00	Client	Sell
14:06:41	R208 On 02-Feb-12			Bond Future	1	157,000,000	1,485,850.67	Member	Buy
Total for R208 Bond Future					6	390,000,000	1,845,529.64		
Grand Total for all Instruments					12	802,440,000	3,873,854.94		