



Derivatives Matched Trades Report

Report for 09/12/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:14:50	ALBI On 02-Feb-12			Index Future	1	50,000	0.00	Client	Buy
16:14:50	ALBI On 02-Feb-12			Index Future	1	50,000	0.00	Client	Sell
Total for ALBI Index Future					2	100,000	0.00		
16:02:52	R157 On 02-Feb-12			Bond Future	1	2,500,000	0.00	Member	Sell
16:02:52	R157 On 02-Feb-12			Bond Future	1	2,500,000	31,648.45	Client	Buy
Total for R157 Bond Future					2	5,000,000	31,648.45		
15:58:35	R186 On 02-Feb-12			Bond Future	1	300,000,000	0.00	Member	Sell
15:58:35	R186 On 02-Feb-12			Bond Future	1	126,000,000	1,497,508.24	Client	Buy
16:17:00	R186 On 02-Feb-12			Bond Future	1	20,000,000	237,699.72	Client	Buy
16:17:00	R186 On 02-Feb-12			Bond Future	1	79,000,000	938,913.89	Client	Buy
16:17:00	R186 On 02-Feb-12			Bond Future	1	3,700,000	43,974.45	Client	Buy
16:17:01	R186 On 02-Feb-12			Bond Future	1	71,300,000	847,399.50	Client	Buy
Total for R186 Bond Future					6	600,000,000	3,565,495.80		
12:38:44	R202 On 02-Feb-12			Bond Future	1	100,000,000	0.00	Member	Sell
12:38:44	R202 On 02-Feb-12			Bond Future	1	100,000,000	1,843,923.00	Client	Buy
13:02:54	R202 On 02-Feb-12			Bond Future	1	100,000,000	0.00	Client	Sell
13:02:54	R202 On 02-Feb-12			Bond Future	1	100,000,000	1,843,923.00	Client	Buy
Total for R202 Bond Future					4	400,000,000	3,687,846.00		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:40:52	R203 On 02-Feb-12			Bond Future	1	199,300,000	0.00	Member	Sell
11:40:52	R203 On 02-Feb-12			Bond Future	1	16,800,000	179,340.66	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	1,100,000	11,742.54	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	5,400,000	57,645.21	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	15,500,000	165,463.10	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	1,800,000	19,215.07	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	14,900,000	159,058.08	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	13,800,000	147,315.54	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	21,200,000	226,310.83	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	26,400,000	281,821.03	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	68,000,000	725,902.65	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	2,200,000	23,485.09	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	8,400,000	89,670.33	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	1,600,000	17,080.06	Client	Buy
12:09:49	R203 On 02-Feb-12			Bond Future	1	2,200,000	23,485.09	Client	Buy
Total for R203 Bond Future					15	398,600,000	2,127,535.27		
15:58:35	R204 On 02-Feb-12			Bond Future	1	63,500,000	0.00	Member	Sell
15:58:35	R204 On 02-Feb-12			Bond Future	1	31,500,000	324,603.47	Client	Buy
16:25:08	R204 On 02-Feb-12			Bond Future	1	13,500,000	139,115.77	Client	Buy
16:25:08	R204 On 02-Feb-12			Bond Future	1	7,500,000	77,286.54	Client	Buy
16:25:08	R204 On 02-Feb-12			Bond Future	1	3,000,000	30,914.62	Client	Buy
16:25:08	R204 On 02-Feb-12			Bond Future	1	8,000,000	82,438.98	Client	Buy
Total for R204 Bond Future					6	127,000,000	654,359.37		
15:58:35	R207 On 02-Feb-12			Bond Future	1	920,000,000	0.00	Member	Sell
15:58:35	R207 On 02-Feb-12			Bond Future	1	539,800,000	5,219,532.40	Client	Buy
16:18:13	R207 On 02-Feb-12			Bond Future	1	8,500,000	82,189.75	Client	Buy
16:18:13	R207 On 02-Feb-12			Bond Future	1	313,700,000	3,033,285.13	Client	Buy
16:18:13	R207 On 02-Feb-12			Bond Future	1	37,000,000	357,767.13	Client	Buy
16:18:13	R207 On 02-Feb-12			Bond Future	1	21,000,000	203,057.02	Client	Buy
Total for R207 Bond Future					6	1,840,000,000	8,895,831.44		
11:40:52	R209 On 02-Feb-12			Bond Future	1	119,900,000	911,309.30	Member	Buy
11:40:52	R209 On 02-Feb-12			Bond Future	1	3,900,000	0.00	Client	Sell
11:56:27	R209 On 02-Feb-12			Bond Future	1	11,100,000	0.00	Client	Sell
11:56:27	R209 On 02-Feb-12			Bond Future	1	1,300,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:56:27	R209 On 02-Feb-12			Bond Future	1	11,300,000	0.00	Client	Sell
11:56:27	R209 On 02-Feb-12			Bond Future	1	48,700,000	0.00	Client	Sell
11:56:27	R209 On 02-Feb-12			Bond Future	1	9,100,000	0.00	Client	Sell
11:56:27	R209 On 02-Feb-12			Bond Future	1	1,600,000	0.00	Client	Sell
11:56:27	R209 On 02-Feb-12			Bond Future	1	6,000,000	0.00	Client	Sell
11:56:27	R209 On 02-Feb-12			Bond Future	1	700,000	0.00	Client	Sell
11:56:27	R209 On 02-Feb-12			Bond Future	1	1,600,000	0.00	Client	Sell
11:56:27	R209 On 02-Feb-12			Bond Future	1	10,700,000	0.00	Client	Sell
11:56:27	R209 On 02-Feb-12			Bond Future	1	5,900,000	0.00	Client	Sell
11:56:28	R209 On 02-Feb-12			Bond Future	1	7,200,000	0.00	Client	Sell
11:57:20	R209 On 02-Feb-12			Bond Future	1	800,000	0.00	Client	Sell
Total for R209 Bond Future					15	239,800,000	911,309.30		
Grand Total for all Instruments					56	3,610,500,000	19,874,025.63		