



Derivatives Matched Trades Report

Report for 02/12/2009

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:52:36	JIBAR FUTU 5-Dec-09			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
9:52:36	JIBAR FUTU 5-Dec-09			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
9:53:50	JIBAR FUTU 5-Dec-09			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
9:53:50	JIBAR FUTU 5-Dec-09			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
9:54:10	JIBAR FUTU 5-Jun-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
9:54:10	JIBAR FUTU 5-Jun-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
9:54:33	JIBAR FUTU 5-Jun-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
9:54:33	JIBAR FUTU 5-Jun-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
9:57:06	JIBAR FUTU 7-Feb-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
9:57:06	JIBAR FUTU 7-Feb-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
9:59:06	JIBAR FUTU 7-Feb-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
9:59:06	JIBAR FUTU 7-Feb-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					12	3,000,000,000	0.00		
15:04:09	R157 On 04-Feb-10			Bond Future	1	1,700,000	21,744.41	Member	Buy
15:04:09	R157 On 04-Feb-10			Bond Future	1	1,700,000	0.00	Member	Sell
Total for R157 Bond Future					2	3,400,000	21,744.41		
Grand Total for all Instruments					14	3,003,400,000	21,744.41		