



Derivatives Matched Trades Report

Report for 15/02/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:47:21	GOVI On 05-May-11			GOVI	1	30,000	0.00	Client	Buy
15:47:21	GOVI On 05-May-11			GOVI	1	30,000	0.00	Client	Sell
16:32:44	GOVI On 05-May-11			GOVI	1	60,000	0.00	Client	Buy
16:32:44	GOVI On 05-May-11			GOVI	1	60,000	0.00	Client	Sell
Total for GOVI GOVI					4	180,000	0.00		
16:15:49	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	25,000,000	0.00	Member	Buy
16:15:49	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	25,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	50,000,000	0.00		
12:22:12	R157 On 05-May-11			Bond Future	1	900,000	0.00	Member	Sell
12:22:12	R157 On 05-May-11			Bond Future	1	900,000	10,994.54	Client	Buy
16:23:21	R157 On 05-May-11			Bond Future	1	4,300,000	52,478.79	Member	Buy
16:23:21	R157 On 05-May-11			Bond Future	1	4,300,000	0.00	Client	Sell
Total for R157 Bond Future					4	10,400,000	63,473.33		
11:25:42	R186 On 03-Nov-11			Bond Future	1	700,000	0.00	Member	Sell
11:25:42	R186 On 03-Nov-11			Bond Future	1	700,000	8,202.00	Client	Buy
Total for R186 Bond Future					2	1,400,000	8,202.00		
11:25:42	R203 On 03-Nov-11			Bond Future	1	400,000	0.00	Member	Sell
11:25:42	R203 On 03-Nov-11			Bond Future	1	400,000	3,978.10	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R203 Bond Future					2	800,000	3,978.10		
11:25:42	R204 On 03-Nov-11			Bond Future	1	400,000	0.00	Member	Sell
11:25:42	R204 On 03-Nov-11			Bond Future	1	400,000	3,968.36	Client	Buy
Total for R204 Bond Future					2	800,000	3,968.36		
11:25:42	R208 On 03-Nov-11			Bond Future	1	700,000	0.00	Member	Sell
11:25:42	R208 On 03-Nov-11			Bond Future	1	700,000	6,145.40	Client	Buy
Total for R208 Bond Future					2	1,400,000	6,145.40		
Grand Total for all Instruments					18	64,980,000	85,767.19		