



Derivatives Matched Trades Report

Report for 17/02/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:50:59	JIBAR FUTU 09-Sep-12			Jibar Tradeable Future	1	25,000,000	0.00	Client	Buy
10:50:59	JIBAR FUTU 09-Sep-12			Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	50,000,000	0.00		
16:27:48	R186 On 05-May-11			Bond Future	1	264,300,000	3,151,636.36	Member	Buy
16:27:48	R186 On 05-May-11			Bond Future	1	1,700,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	1,100,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	800,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	6,800,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	6,000,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	900,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	3,400,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	3,400,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	13,100,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	7,500,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	6,300,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	2,600,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	1,900,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	1,100,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	1,100,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	8,800,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	9,000,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	4,400,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	6,000,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	6,600,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	24,100,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	3,800,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:27:48	R186 On 05-May-11			Bond Future	1	30,600,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	51,000,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	11,800,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	26,100,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	1,400,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	1,400,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	6,200,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	7,100,000	0.00	Client	Sell
16:27:48	R186 On 05-May-11			Bond Future	1	8,300,000	0.00	Client	Sell
Total for R186 Bond Future					32	528,600,000	3,151,636.36		
16:27:48	R207 On 05-May-11			Bond Future	1	30,000,000	283,688.76	Member	Buy
16:27:48	R207 On 05-May-11			Bond Future	1	30,000,000	0.00	Client	Sell
Total for R207 Bond Future					2	60,000,000	283,688.76		
Grand Total for all Instruments					36	638,600,000	3,435,325.12		