



# Derivatives Matched Trades Report

Report for 01/07/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:26:19	AL7T On 04-Aug-11			Index Future	1	160,000	0.00	Client	Buy
16:26:19	AL7T On 04-Aug-11			Index Future	1	120,000	0.00	Client	Sell
16:43:38	AL7T On 04-Aug-11			Index Future	1	40,000	0.00	Client	Sell
<b>Total for AL7T Index Future</b>					<b>3</b>	<b>320,000</b>	<b>0.00</b>		
16:26:19	ALBI On 04-Aug-11			Index Future	1	210,000	0.00	Client	Buy
16:26:19	ALBI On 04-Aug-11			Index Future	1	60,000	0.00	Client	Sell
16:43:21	ALBI On 04-Aug-11			Index Future	1	150,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>3</b>	<b>420,000</b>	<b>0.00</b>		
11:28:43	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
11:28:43	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
11:41:52	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
11:41:52	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>4</b>	<b>400,000,000</b>	<b>0.00</b>		
15:47:31	R157 On 04-Aug-11			Bond Future	1	200,000,000	0.00	Member	Sell
15:47:31	R157 On 04-Aug-11			Bond Future	1	200,000,000	2,518,893.80	Client	Buy
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>400,000,000</b>	<b>2,518,893.80</b>		
12:09:49	R186 On 04-Aug-11			Bond Future	1	7,000,000	82,139.81	Member	Buy
12:09:49	R186 On 04-Aug-11			Bond Future	1	7,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:13:46	R186 On 04-Aug-11			Bond Future	1	7,000,000	0.00	Member	Sell
12:13:46	R186 On 04-Aug-11			Bond Future	1	7,000,000	82,139.81	Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>28,000,000</b>	<b>164,279.63</b>		
10:27:21	R201 On 04-Aug-11			Bond Future	1	22,500,000	237,930.86	Member	Buy
10:27:21	R201 On 04-Aug-11			Bond Future	1	22,500,000	0.00	Client	Sell
<b>Total for R201 Bond Future</b>					<b>2</b>	<b>45,000,000</b>	<b>237,930.86</b>		
11:54:59	R202 On 04-Aug-11			Bond Future	1	241,000,000	0.00	Member	Sell
11:54:59	R202 On 04-Aug-11			Bond Future	1	203,000,000	3,543,206.05	Client	Buy
12:19:15	R202 On 04-Aug-11			Bond Future	1	725,000,000	12,634,408.25	Member	Buy
12:19:15	R202 On 04-Aug-11			Bond Future	1	725,000,000	0.00	Client	Sell
12:19:15	R202 On 04-Aug-11			Bond Future	1	725,000,000	0.00	Member	Sell
12:19:15	R202 On 04-Aug-11			Bond Future	1	725,000,000	12,634,408.25	Client	Buy
15:05:21	R202 On 04-Aug-11			Bond Future	1	28,000,000	488,718.08	Client	Buy
15:05:21	R202 On 04-Aug-11			Bond Future	1	10,000,000	174,542.17	Client	Buy
<b>Total for R202 Bond Future</b>					<b>8</b>	<b>3,382,000,000</b>	<b>29,475,282.80</b>		
12:19:15	R212 On 04-Aug-11			Bond Future	1	7,000,000	0.00	Member	Sell
12:19:15	R212 On 04-Aug-11			Bond Future	1	7,000,000	74,630.99	Client	Buy
12:19:15	R212 On 04-Aug-11			Bond Future	1	7,000,000	74,630.99	Member	Buy
12:19:15	R212 On 04-Aug-11			Bond Future	1	7,000,000	0.00	Client	Sell
<b>Total for R212 Bond Future</b>					<b>4</b>	<b>28,000,000</b>	<b>149,261.98</b>		
<b>Grand Total for all Instruments</b>					<b>30</b>	<b>4,283,740,000</b>	<b>32,545,649.07</b>		