



Derivatives Matched Trades Report

Report for 11/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:26:58	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
11:26:58	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	200,000,000	0.00		
10:30:27	R157 On 02-Feb-12			Bond Future	1	25,000,000	317,295.63	Client	Buy
10:30:27	R157 On 02-Feb-12			Bond Future	1	25,000,000	0.00	Member	Sell
Total for R157 Bond Future					2	50,000,000	317,295.63		
Grand Total for all Instruments					4	250,000,000	317,295.63		