



Derivatives Matched Trades Report

Report for 07/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:50:12	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
9:50:12	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
9:50:33	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
9:50:33	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
9:50:51	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
9:50:51	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
16:39:47	JIBAR FUTU 6-Mar-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
16:39:47	JIBAR FUTU 6-Mar-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					8	80,000,000	0.00		
10:56:00	R186 On 05-May-11			Bond Future	1	50,000,000	0.00	Member	Sell
10:56:00	R186 On 05-May-11			Bond Future	1	50,000,000	613,881.70	Client	Buy
12:02:09	R186 On 03-Feb-11			Bond Future	1	10,000,000	120,753.15	Member	Buy
12:02:09	R186 On 03-Feb-11			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R186 Bond Future					4	120,000,000	734,634.85		
14:44:50	R202 On 03-Feb-11			Bond Future	1	5,000,000	0.00	Member	Sell
14:44:50	R202 On 03-Feb-11			Bond Future	1	5,000,000	83,810.90	Client	Buy
Total for R202 Bond Future					2	10,000,000	83,810.90		
10:56:00	R204 On 05-May-11			Bond Future	1	10,000,000	0.00	Member	Sell
10:56:00	R204 On 05-May-11			Bond Future	1	10,000,000	102,390.99	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R204 Bond Future					2	20,000,000	102,390.99		
10:56:00	R208 On 05-May-11			Bond Future	1	10,000,000	0.00	Member	Sell
10:56:00	R208 On 05-May-11			Bond Future	1	10,000,000	91,123.73	Client	Buy
Total for R208 Bond Future					2	20,000,000	91,123.73		
Grand Total for all Instruments					18	250,000,000	1,011,960.47		