



Derivatives Matched Trades Report

Report for 12/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:57:42	JIBAR FUTU9-Jan-11			Jibar Tradeable Future	1	279,100,000	0.00	Member	Sell
14:57:42	JIBAR FUTU9-Jan-11			Jibar Tradeable Future	1	279,100,000	0.00	Member	Buy
14:58:27	JIBAR FUTU6-Mar-11			Jibar Tradeable Future	1	29,000,000	0.00	Member	Sell
14:58:27	JIBAR FUTU6-Mar-11			Jibar Tradeable Future	1	29,000,000	0.00	Member	Buy
14:58:37	JIBAR FUTU8-May-11			Jibar Tradeable Future	1	100,000	0.00	Member	Buy
14:58:37	JIBAR FUTU8-May-11			Jibar Tradeable Future	1	100,000	0.00	Member	Sell
15:00:09	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	71,000,000	0.00	Member	Buy
15:00:09	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	71,000,000	0.00	Member	Sell
15:00:59	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	279,000,000	0.00	Member	Sell
15:00:59	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	279,000,000	0.00	Member	Buy
15:01:41	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	279,000,000	0.00	Member	Sell
15:01:41	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	279,000,000	0.00	Member	Buy
15:02:25	JIBAR FUTU20-Mar-12			Jibar Tradeable Future	1	279,000,000	0.00	Member	Sell
15:02:25	JIBAR FUTU20-Mar-12			Jibar Tradeable Future	1	279,000,000	0.00	Member	Buy
15:02:45	JIBAR FUTU20-Jun-12			Jibar Tradeable Future	1	279,000,000	0.00	Member	Sell
15:02:45	JIBAR FUTU20-Jun-12			Jibar Tradeable Future	1	279,000,000	0.00	Member	Buy
15:03:00	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	379,000,000	0.00	Member	Sell
15:03:00	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	379,000,000	0.00	Member	Buy
15:03:26	JIBAR FUTU9-Dec-12			Jibar Tradeable Future	1	19,000,000	0.00	Member	Sell
15:03:26	JIBAR FUTU9-Dec-12			Jibar Tradeable Future	1	19,000,000	0.00	Member	Buy
15:10:42	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:10:42	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:15:09	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
15:15:09	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
15:28:07	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:28:07	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for JIBAR FUTURE Jibar Tradeable Future					26	4,806,400,000	0.00		
Grand Total for all Instruments					26	4,806,400,000	0.00		