



Derivatives Matched Trades Report

Report for 04/07/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:04:21	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
15:04:21	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
15:05:02	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	23,000,000	0.00	Member	Buy
15:05:03	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	23,000,000	0.00	Member	Sell
15:05:03	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	27,000,000	0.00	Member	Buy
15:05:03	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	27,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					6	200,000,000	0.00		
9:48:18	R186 On 03-Nov-11			Bond Future	1	4,700,000	0.00	Client	Sell
9:48:50	R186 On 03-Nov-11			Bond Future	1	4,700,000	55,983.73	Member	Buy
Total for R186 Bond Future					2	9,400,000	55,983.73		
Grand Total for all Instruments					8	209,400,000	55,983.73		