

Derivatives Matched Trades Report

Report for 25/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:49:03	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	95,000,000	0.00	Client	Buy
10:49:03	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	95,000,000	0.00	Member	Sell
10:49:27	JIBAR FUTURE 19-Sep-12			Jibar Tradeable Future	1	95,000,000	0.00	Client	Sell
10:49:27	JIBAR FUTURE 19-Sep-12			Jibar Tradeable Future	1	95,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	380,000,000	0.00		
9:09:42	R186 On 03-Nov-11			Bond Future	1	11,000,000	0.00	Client	Sell
9:09:42	R186 On 03-Nov-11			Bond Future	1	19,100,000	235,565.69	Member	Buy
10:34:50	R186 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
10:34:51	R186 On 03-Nov-11			Bond Future	1	5,000,000	0.00	Client	Sell
10:34:51	R186 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Client	Sell
Total for R186 Bond Future					5	38,200,000	235,565.69		
15:34:03	R207 On 03-Nov-11			Bond Future	1	1,000,000	9,813.86	Client	Buy
15:34:03	R207 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Member	Sell
Total for R207 Bond Future					2	2,000,000	9,813.86		
15:24:40	R209 On 03-Nov-11			Bond Future	1	10,200,000	79,870.72	Client	Buy
15:24:40	R209 On 03-Nov-11			Bond Future	1	10,200,000	0.00	Member	Sell
Total for R209 Bond Future					2	20,400,000	79,870.72		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Grand Total for all Instruments					13	440,600,000	325,250.27		
