



Derivatives Matched Trades Report

Report for 21/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:07:04	ANY DAY EXPIRY CAAJ \$ Any day expiry	7.70	Put	Any day expiry	1	15,000,000	0.00	Client	Buy
16:07:04	ANY DAY EXPIRY CAAJ \$ Any day expiry	7.70	Put	Any day expiry	1	16,500,000	0.00	Member	Sell
16:12:54	ANY DAY EXPIRY CAAJ \$ Any day expiry	7.70	Put	Any day expiry	1	1,500,000	0.00	Client	Buy
Total for ANY DAY EXPIRY CAAJ \$ Any day expiry					3	33,000,000	0.00		
14:53:54	GOVI On 03-Nov-11			GOVI	1	10,000	0.00	Client	Buy
14:53:54	GOVI On 03-Nov-11			GOVI	1	10,000	0.00	Client	Sell
Total for GOVI GOVI					2	20,000	0.00		
11:19:06	IGOV On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
11:19:06	IGOV On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
Total for IGOV Index Future					2	20,000	0.00		
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	1,000,000	0.00	Client	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	30,000,000	0.00	Client	Sell
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	30,000,000	0.00	Client	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	29,000,000	0.00	Client	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	1,139,000,000	0.00	Member	Sell
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	1,139,000,000	0.00	Member	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	1,139,000,000	0.00	Member	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	30,000,000	0.00	Client	Sell
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	30,000,000	0.00	Client	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	220,000,000	0.00	Client	Sell
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	469,900,000	0.00	Member	Sell

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18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	239,900,000	0.00	Member	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	469,900,000	0.00	Member	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	1,340,000,000	0.00	Member	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	1,350,000,000	0.00	Member	Sell
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	1,340,000,000	0.00	Member	Sell
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	29,000,000	0.00	Member	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	49,900,000	0.00	Member	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	150,100,000	0.00	Member	Buy
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	229,000,000	0.00	Member	Sell
18:00:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	78,900,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					24	9,813,600,000	0.00		
14:37:50	R157 On 03-Nov-11			Bond Future	1	150,000,000	0.00	Client	Sell
14:37:50	R157 On 03-Nov-11			Bond Future	1	150,000,000	1,858,062.00	Member	Buy
Total for R157 Bond Future					2	300,000,000	1,858,062.00		
13:47:18	R186 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
13:47:18	R186 On 03-Nov-11			Bond Future	1	100,000	1,213.15	Member	Buy
14:31:39	R186 On 03-Nov-11			Bond Future	1	250,000,000	0.00	Client	Sell
14:31:39	R186 On 03-Nov-11			Bond Future	1	250,000,000	3,032,865.75	Member	Buy
Total for R186 Bond Future					4	500,200,000	3,034,078.90		
13:47:18	R203 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
13:47:18	R203 On 03-Nov-11			Bond Future	1	100,000	1,037.60	Member	Buy
14:37:50	R203 On 03-Nov-11			Bond Future	1	125,000,000	0.00	Client	Sell
14:37:50	R203 On 03-Nov-11			Bond Future	1	125,000,000	1,297,059.25	Member	Buy
Total for R203 Bond Future					4	250,200,000	1,298,096.85		
13:47:18	R204 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
13:47:18	R204 On 03-Nov-11			Bond Future	1	100,000	1,035.93	Member	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	200,000	1,035.93		
11:04:19	R207 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
11:04:19	R207 On 03-Nov-11			Bond Future	1	1,000,000	9,729.93	Member	Buy
Total for R207 Bond Future					2	2,000,000	9,729.93		
13:47:18	R208 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
13:47:18	R208 On 03-Nov-11			Bond Future	1	100,000	917.57	Member	Buy
Total for R208 Bond Future					2	200,000	917.57		
Grand Total for all Instruments					47	10,899,440,000	6,201,921.18		