



Derivatives Matched Trades Report

Report for 21/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:42:20	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell
12:42:20	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Member	Buy
Total for ALBI Index Future					2	40,000	0.00		
16:12:19	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	15,000,000	0.00	Client	Buy
16:12:19	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	15,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	30,000,000	0.00		
15:10:10	R157 On 02-Feb-12			Bond Future	1	70,000,000	0.00	Client	Sell
15:10:10	R157 On 02-Feb-12			Bond Future	1	70,000,000	881,414.45	Member	Buy
Total for R157 Bond Future					2	140,000,000	881,414.45		
15:29:04	R203 On 02-Feb-12			Bond Future	1	4,600,000	0.00	Client	Sell
15:29:04	R203 On 02-Feb-12			Bond Future	1	4,600,000	48,792.85	Member	Buy
Total for R203 Bond Future					2	9,200,000	48,792.85		
15:29:04	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
15:29:04	R207 On 02-Feb-12			Bond Future	1	500,000	4,760.47	Member	Buy
Total for R207 Bond Future					2	1,000,000	4,760.47		

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					10	180,240,000	934,967.77		
