



Derivatives Matched Trades Report

Report for 07/02/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:51:35	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
12:51:35	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	20,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	40,000,000	0.00		
13:40:21	R186 On 03-May-12			Bond Future	1	130,500,000	0.00	Member	Sell
13:40:21	R186 On 03-May-12			Bond Future	1	6,100,000	75,410.16	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	4,700,000	58,102.91	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	5,200,000	64,284.07	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	2,400,000	29,669.57	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	19,000,000	234,884.12	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	18,200,000	224,994.26	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	2,800,000	34,614.50	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	7,200,000	89,008.72	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	2,200,000	27,197.11	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	400,000	4,944.93	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	500,000	6,181.16	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	40,000,000	494,492.88	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	10,200,000	126,095.68	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	1,400,000	17,307.25	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	5,500,000	67,992.77	Client	Buy
14:30:32	R186 On 03-May-12			Bond Future	1	2,700,000	33,378.27	Client	Buy
14:30:33	R186 On 03-May-12			Bond Future	1	2,000,000	24,724.64	Client	Buy
Total for R186 Bond Future					18	261,000,000	1,613,283.02		

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					20	301,000,000	1,613,283.02		
