

Derivatives Matched Trades Report

Report for 21/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:14:31	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
11:14:31	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
14:58:23	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	1,000,000	0.00	Member	Buy
14:58:24	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
16:44:28	JIBAR FUTU20-Apr-11			Jibar Tradeable Future	1	200,000	0.00	Client	Sell
16:44:28	JIBAR FUTU20-Apr-11			Jibar Tradeable Future	1	200,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					6	22,400,000	0.00		
16:12:44	R157 On 03-Feb-11			Bond Future	1	4,300,000	0.00	Member	Sell
16:12:44	R157 On 03-Feb-11			Bond Future	1	4,300,000	54,504.28	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	100,000,000	0.00	Member	Sell
16:38:47	R157 On 03-Feb-11			Bond Future	1	100,000	1,267.20	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	39,700,000	503,077.57	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	17,100,000	216,690.84	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	8,200,000	103,910.23	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	8,100,000	102,643.03	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	4,700,000	59,558.30	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	3,300,000	41,817.53	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	2,800,000	35,481.54	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	1,800,000	22,809.56	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	1,800,000	22,809.56	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	1,200,000	15,206.37	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	1,100,000	13,939.18	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	1,000,000	12,671.98	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	900,000	11,404.78	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	900,000	11,404.78	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	900,000	11,404.78	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:38:47	R157 On 03-Feb-11			Bond Future	1	800,000	10,137.58	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	800,000	10,137.58	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	800,000	10,137.58	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	700,000	8,870.39	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	700,000	8,870.39	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	600,000	7,603.19	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	500,000	6,335.99	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	500,000	6,335.99	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	300,000	3,801.59	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	300,000	3,801.59	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	300,000	3,801.59	Client	Buy
16:38:47	R157 On 03-Feb-11			Bond Future	1	100,000	1,267.20	Client	Buy
16:48:32	R157 On 03-Feb-11			Bond Future	1	1,900,000	0.00	Member	Sell
16:48:32	R157 On 03-Feb-11			Bond Future	1	1,900,000	24,076.76	Client	Buy
Total for R157 Bond Future					33	212,400,000	1,345,778.94		
13:13:30	R186 On 05-May-11			Bond Future	1	5,000,000	0.00	Member	Sell
13:13:30	R186 On 05-May-11			Bond Future	1	5,000,000	59,365.03	Client	Buy
13:13:47	R186 On 05-May-11			Bond Future	1	1,000,000	0.00	Member	Sell
13:13:47	R186 On 05-May-11			Bond Future	1	1,000,000	11,873.01	Client	Buy
13:13:56	R186 On 05-May-11			Bond Future	1	1,000,000	0.00	Member	Sell
13:13:56	R186 On 05-May-11			Bond Future	1	1,000,000	11,873.01	Client	Buy
13:14:42	R186 On 05-May-11			Bond Future	1	71,000,000	0.00	Member	Sell
13:14:42	R186 On 05-May-11			Bond Future	1	71,000,000	843,380.81	Client	Buy
13:15:08	R186 On 05-May-11			Bond Future	1	28,500,000	0.00	Member	Sell
13:15:08	R186 On 05-May-11			Bond Future	1	28,500,000	338,540.19	Client	Buy
13:15:22	R186 On 05-May-11			Bond Future	1	29,800,000	0.00	Member	Sell
13:15:22	R186 On 05-May-11			Bond Future	1	29,800,000	353,982.37	Client	Buy
13:15:41	R186 On 05-May-11			Bond Future	1	5,200,000	0.00	Member	Sell
13:15:41	R186 On 05-May-11			Bond Future	1	5,200,000	61,768.74	Client	Buy
16:48:32	R186 On 03-Feb-11			Bond Future	1	600,000	0.00	Member	Sell
16:48:32	R186 On 03-Feb-11			Bond Future	1	600,000	6,958.19	Client	Buy
Total for R186 Bond Future					16	284,200,000	1,687,741.33		
Grand Total for all Instruments					55	519,000,000	3,033,520.27		