



Derivatives Matched Trades Report

Report for 11/07/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:42:00	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	5,000,000	0.00	Client	Buy
10:42:00	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	5,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	10,000,000	0.00		
9:09:56	R157 On 04-Aug-11			Bond Future	1	52,000,000	657,395.44	Member	Buy
9:09:56	R157 On 04-Aug-11			Bond Future	1	40,000,000	0.00	Client	Sell
11:05:10	R157 On 04-Aug-11			Bond Future	1	300,000,000	3,791,253.60	Member	Buy
11:05:10	R157 On 04-Aug-11			Bond Future	1	300,000,000	0.00	Client	Sell
15:17:42	R157 On 04-Aug-11			Bond Future	1	12,000,000	0.00	Client	Sell
Total for R157 Bond Future					5	704,000,000	4,448,649.04		
9:09:56	R186 On 04-Aug-11			Bond Future	1	23,500,000	278,626.79	Member	Buy
9:09:56	R186 On 04-Aug-11			Bond Future	1	20,000,000	0.00	Client	Sell
15:17:28	R186 On 04-Aug-11			Bond Future	1	3,500,000	0.00	Client	Sell
15:39:57	R186 On 04-Aug-11			Bond Future	1	1,000,000	11,823.12	Member	Buy
15:39:57	R186 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
16:47:05	R186 On 04-Aug-11			Bond Future	1	100,000,000	1,179,560.00	Member	Buy
16:47:05	R186 On 04-Aug-11			Bond Future	1	100,000,000	0.00	Client	Sell
Total for R186 Bond Future					7	249,000,000	1,470,009.91		
9:57:04	R208 On 03-Nov-11	8.90	Put	Bond Future	1	199,500,000	0.00	Member	Buy
9:57:04	R208 On 03-Nov-11	8.90	Put	Bond Future	1	199,500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R208 Bond Future				2	399,000,000	0.00		
	Grand Total for all Instruments				16	1,362,000,000	5,918,658.95		