

Derivatives Matched Trades Report

Report for 18/01/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:16:28	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
10:16:28	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
10:32:23	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
10:32:23	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
18:00:57	JIBAR FUTURE 18-Jan-12			Jibar Tradeable Future	1	100,000	0.00	Member	Sell
18:00:57	JIBAR FUTURE 18-Jan-12			Jibar Tradeable Future	1	10,100,000	0.00	Member	Buy
18:00:58	JIBAR FUTURE 18-Jan-12			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
18:00:58	JIBAR FUTURE 18-Jan-12			Jibar Tradeable Future	1	100,000	0.00	Member	Sell
18:00:58	JIBAR FUTURE 18-Jan-12			Jibar Tradeable Future	1	10,100,000	0.00	Member	Buy
18:00:58	JIBAR FUTURE 18-Jan-12			Jibar Tradeable Future	1	100,000	0.00	Member	Buy
18:00:58	JIBAR FUTURE 18-Jan-12			Jibar Tradeable Future	1	10,100,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					11	240,600,000	0.00		
15:09:57	R207 On 02-Feb-12			Bond Future	1	200,000	1,924.71	Member	Buy
15:09:57	R207 On 02-Feb-12			Bond Future	1	200,000	0.00	Client	Sell
15:42:12	R207 On 03-May-12			Bond Future	1	5,000,000	0.00	Member	Sell
15:42:12	R207 On 03-May-12			Bond Future	1	5,000,000	49,100.97	Client	Buy
Total for R207 Bond Future					4	10,400,000	51,025.68		
10:35:57	R208 On 03-May-12			Bond Future	1	300,000,000	0.00	Member	Sell
10:35:57	R208 On 03-May-12			Bond Future	1	60,000,000	555,759.42	Client	Buy
10:46:12	R208 On 03-May-12			Bond Future	1	240,000,000	2,223,037.68	Client	Buy
Total for R208 Bond Future					3	600,000,000	2,778,797.10		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:28:59	R209 On 02-Feb-12			Bond Future	1	500,000	3,837.04	Member	Buy
15:28:59	R209 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
Total for R209 Bond Future					2	1,000,000	3,837.04		
Grand Total for all Instruments					20	852,000,000	2,833,659.82		