



Derivatives Matched Trades Report

Report for 13/02/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:11:59	AL7T On 03-May-12			Index Future	1	20,000	0.00	Client	Buy
17:11:59	AL7T On 03-May-12			Index Future	1	20,000	0.00	Client	Sell
Total for AL7T Index Future					2	40,000	0.00		
17:11:59	ALBI On 03-May-12			Index Future	1	80,000	0.00	Client	Buy
17:11:59	ALBI On 03-May-12			Index Future	1	80,000	0.00	Client	Sell
Total for ALBI Index Future					2	160,000	0.00		
10:32:30	GOVI On 03-May-12			GOVI	1	10,000	0.00	Member	Sell
10:32:30	GOVI On 03-May-12			GOVI	1	10,000	0.00	Client	Buy
Total for GOVI GOVI					2	20,000	0.00		
10:08:20	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
10:08:20	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
10:41:58	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
10:41:58	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	200,000,000	0.00		
11:02:42	R203 On 03-May-12			Bond Future	1	5,900,000	62,186.98	Member	Buy
11:02:42	R203 On 03-May-12			Bond Future	1	5,900,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R203 Bond Future				2	11,800,000	62,186.98		
	Grand Total for all Instruments				12	212,020,000	62,186.98		