

Derivatives Matched Trades Report

Report for 17/05/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:45:35	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,000	0.00	Member	Sell
11:45:35	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,000	0.00	Member	Buy
11:45:35	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,000	0.00	Member	Sell
11:45:35	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,000	0.00	Member	Buy
11:47:31	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,000	0.00	Member	Sell
11:47:31	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,000	0.00	Member	Buy
11:49:18	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
11:49:18	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
11:52:52	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	200,000,000	0.00	Client	Buy
11:52:52	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
11:52:52	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,100,000	0.00	Member	Sell
11:52:52	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,100,000	0.00	Member	Buy
11:59:45	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
11:59:45	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					14	1,200,800,000	0.00		
14:36:23	R157 On 04-Aug-11			Bond Future	1	165,000,000	2,065,831.52	Member	Buy
14:36:23	R157 On 04-Aug-11			Bond Future	1	165,000,000	0.00	Client	Sell
16:32:09	R157 On 04-Aug-11			Bond Future	1	165,000,000	2,064,553.76	Member	Buy
16:32:09	R157 On 04-Aug-11			Bond Future	1	165,000,000	0.00	Client	Sell
Total for R157 Bond Future					4	660,000,000	4,130,385.27		
15:53:29	R201 On 03-Nov-11			Bond Future	1	38,300,000	408,951.66	Member	Buy
15:53:29	R201 On 03-Nov-11			Bond Future	1	38,100,000	0.00	Client	Sell
15:55:52	R201 On 03-Nov-11			Bond Future	1	200,000	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 R201 Bond Future					3	76,600,000	408,951.66		
Grand Total for all Instruments					21	1,937,400,000	4,539,336.93		