

Derivatives Matched Trades Report

Report for 22/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:43:28	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
16:43:28	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
16:44:03	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
16:44:03	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
16:46:04	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
16:46:04	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
16:48:58	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
16:48:58	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					8	400,000,000	0.00		
12:12:12	R186 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
12:12:12	R186 On 02-Feb-12			Bond Future	1	200,000	2,346.70	Client	Buy
12:12:12	R186 On 02-Feb-12			Bond Future	1	10,200,000	0.00	Member	Sell
12:12:12	R186 On 02-Feb-12			Bond Future	1	1,100,000	12,906.86	Member	Buy
12:29:23	R186 On 02-Feb-12			Bond Future	1	600,000	0.00	Client	Sell
12:30:26	R186 On 02-Feb-12			Bond Future	1	10,000,000	117,335.13	Client	Buy
Total for R186 Bond Future					6	22,600,000	132,588.70		
12:12:12	R203 On 02-Feb-12			Bond Future	1	38,000,000	0.00	Member	Sell
12:12:12	R203 On 02-Feb-12			Bond Future	1	38,000,000	403,314.56	Member	Buy
12:28:31	R203 On 02-Feb-12			Bond Future	1	1,400,000	0.00	Client	Sell
12:28:31	R203 On 02-Feb-12			Bond Future	1	38,000,000	403,314.56	Member	Buy
12:28:31	R203 On 02-Feb-12			Bond Future	1	33,400,000	354,492.27	Member	Buy
12:28:31	R203 On 02-Feb-12			Bond Future	1	38,000,000	0.00	Member	Sell
12:34:26	R203 On 02-Feb-12			Bond Future	1	30,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:34:26	R203 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R203 Bond Future					8	218,800,000	1,161,121.39		
12:11:03	R204 On 02-Feb-12			Bond Future	1	2,000,000	20,279.90	Client	Buy
12:11:03	R204 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Member	Sell
12:12:12	R204 On 02-Feb-12			Bond Future	1	36,000,000	0.00	Client	Sell
12:12:12	R204 On 02-Feb-12			Bond Future	1	38,000,000	385,318.06	Member	Buy
12:25:28	R204 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R204 Bond Future					5	80,000,000	405,597.96		
12:12:12	R208 On 02-Feb-12			Bond Future	1	30,000,000	0.00	Client	Sell
12:12:12	R208 On 02-Feb-12			Bond Future	1	1,400,000	13,054.46	Client	Buy
12:12:12	R208 On 02-Feb-12			Bond Future	1	1,400,000	0.00	Member	Sell
12:12:12	R208 On 02-Feb-12			Bond Future	1	34,000,000	317,036.98	Member	Buy
12:31:51	R208 On 02-Feb-12			Bond Future	1	4,000,000	0.00	Client	Sell
Total for R208 Bond Future					5	70,800,000	330,091.44		
16:02:23	R209 On 02-Feb-12			Bond Future	1	1,000,000	7,436.75	Client	Buy
16:02:23	R209 On 02-Feb-12			Bond Future	1	500,000	0.00	Member	Sell
16:08:59	R209 On 02-Feb-12			Bond Future	1	500,000	0.00	Member	Sell
Total for R209 Bond Future					3	2,000,000	7,436.75		
Grand Total for all Instruments					35	794,200,000	2,036,836.23		