

Derivatives Matched Trades Report

Report for 21/12/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
18:00:27	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	35,000,000	0.00	Member	Buy
18:00:27	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	490,100,000	0.00	Member	Buy
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	29,000,000	0.00	Client	Buy
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	554,100,000	0.00	Member	Sell
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	9,000,000	0.00	Member	Sell
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	44,000,000	0.00	Member	Buy
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	500,000,000	0.00	Member	Buy
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	9,900,000	0.00	Member	Sell
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	500,000,000	0.00	Member	Sell
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	121,100,000	0.00	Member	Sell
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	67,000,000	0.00	Member	Buy
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	9,000,000	0.00	Client	Sell
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	9,000,000	0.00	Client	Buy
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	9,000,000	0.00	Client	Sell
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	9,000,000	0.00	Client	Buy
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	9,000,000	0.00	Client	Sell
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	40,000,000	0.00	Client	Buy
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	40,000,000	0.00	Client	Sell
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	35,000,000	0.00	Member	Buy
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	490,100,000	0.00	Member	Sell
18:00:28	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	554,100,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					22	3,572,400,000	0.00		
11:31:21	R207 On 02-Feb-12			Bond Future	1	800,000	7,639.51	Member	Buy
11:31:21	R207 On 02-Feb-12			Bond Future	1	800,000	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 R207 Bond Future				2	1,600,000	7,639.51		
	Grand Total for all Instruments				24	3,574,000,000	7,639.51		