



Derivatives Matched Trades Report

Report for 24/05/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:43:51	ALBI On 04-Aug-11			Index Future	1	30,000	0.00	Client	Sell
16:43:51	ALBI On 04-Aug-11			Index Future	1	20,000	0.00	Client	Buy
16:43:51	ALBI On 04-Aug-11			Index Future	1	10,000	0.00	Client	Buy
16:43:51	ALBI On 04-Aug-11			Index Future	1	10,000	0.00	Client	Sell
17:00:37	ALBI On 04-Aug-11			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					5	80,000	0.00		
9:45:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
9:45:47	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
9:45:59	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	90,000,000	0.00	Member	Sell
9:45:59	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	90,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	200,000,000	0.00		
13:48:08	R186 On 04-Aug-11			Bond Future	1	25,000,000	293,427.00	Member	Buy
13:48:08	R186 On 04-Aug-11			Bond Future	1	25,000,000	0.00	Client	Sell
Total for R186 Bond Future					2	50,000,000	293,427.00		
Grand Total for all Instruments					11	250,080,000	293,427.00		