



Derivatives Matched Trades Report

Report for 11/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:49:15	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
15:49:15	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
Total for ALBI Index Future					2	60,000	0.00		
15:02:58	CF CANDO 19-Sep-11			Can-Do Future	1	10,949,000	0.00	Member	Buy
15:02:58	CF CANDO 19-Sep-11			Can-Do Future	1	10,949,000	0.00	Client	Sell
Total for CF CANDO CAAE Can-Do Future					2	21,898,000	0.00		
14:43:31	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	25,000,000	0.00	Member	Buy
14:43:31	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	25,000,000	0.00	Client	Sell
14:43:48	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	75,000,000	0.00	Member	Buy
14:43:48	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	75,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					4	200,000,000	0.00		
8:36:38	R157 On 03-Nov-11			Bond Future	1	200,000,000	2,467,621.00	Member	Buy
8:36:38	R157 On 03-Nov-11			Bond Future	1	200,000,000	0.00	Client	Sell
Total for R157 Bond Future					2	400,000,000	2,467,621.00		
15:59:01	R202 On 03-Nov-11			Bond Future	1	5,200,000	0.00	Member	Sell
15:59:01	R202 On 03-Nov-11			Bond Future	1	12,200,000	0.00	Member	Sell
15:59:01	R202 On 03-Nov-11			Bond Future	1	5,200,000	95,631.64	Client	Buy
15:59:01	R202 On 03-Nov-11			Bond Future	1	12,200,000	224,366.54	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R202 Bond Future					4	34,800,000	319,998.18		
15:59:01	R210 On 03-Nov-11			Bond Future	1	5,700,000	77,320.50	Member	Buy
15:59:01	R210 On 03-Nov-11			Bond Future	1	5,700,000	0.00	Client	Sell
Total for R210 Bond Future					2	11,400,000	77,320.50		
16:02:56	R212 On 03-Nov-11			Bond Future	1	5,000,000	55,181.50	Member	Buy
16:02:56	R212 On 03-Nov-11			Bond Future	1	5,000,000	0.00	Client	Sell
Total for R212 Bond Future					2	10,000,000	55,181.50		
Grand Total for all Instruments					18	678,158,000	2,920,121.18		