



Derivatives Matched Trades Report

Report for 15/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:13:24	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Buy
12:13:24	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
Total for ALBI Index Future					2	40,000	0.00		
14:32:16	R157 On 03-Nov-11			Bond Future	1	2,100,000	25,923.44	Member	Buy
14:32:16	R157 On 03-Nov-11			Bond Future	1	2,100,000	0.00	Client	Sell
Total for R157 Bond Future					2	4,200,000	25,923.44		
14:32:16	R186 On 03-Nov-11			Bond Future	1	200,000	2,433.90	Member	Buy
14:32:16	R186 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell
Total for R186 Bond Future					2	400,000	2,433.90		
14:32:16	R208 On 03-Nov-11			Bond Future	1	2,800,000	25,642.50	Member	Buy
14:32:16	R208 On 03-Nov-11			Bond Future	1	2,800,000	0.00	Client	Sell
Total for R208 Bond Future					2	5,600,000	25,642.50		
Grand Total for all Instruments					8	10,240,000	53,999.84		