



Derivatives Matched Trades Report

Report for 19/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:53:11	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Member	Buy
14:53:11	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Member	Sell
15:26:49	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Member	Buy
15:26:49	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Client	Sell
Total for ALBI Index Future					4	280,000	0.00		
9:45:40	JIBAR FUTURE 19-Dec-12			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
9:45:40	JIBAR FUTURE 19-Dec-12			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
10:33:10	JIBAR FUTURE 20-Jun-12			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
10:33:10	JIBAR FUTURE 20-Jun-12			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	220,000,000	0.00		
8:48:36	R157 On 03-Nov-11			Bond Future	1	200,000,000	0.00	Member	Sell
8:48:36	R157 On 03-Nov-11			Bond Future	1	200,000,000	2,494,106.20	Client	Buy
Total for R157 Bond Future					2	400,000,000	2,494,106.20		
11:44:39	R186 On 03-Nov-11			Bond Future	1	3,800,000	48,006.98	Member	Buy
11:44:39	R186 On 03-Nov-11			Bond Future	1	3,800,000	0.00	Client	Sell
Total for R186 Bond Future					2	7,600,000	48,006.98		
Grand Total for all Instruments					12	627,880,000	2,542,113.18		