



Derivatives Matched Trades Report

Report for 19/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:44:10	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
14:44:10	ALBI On 02-Feb-12			Index Future	1	150,000	0.00	Client	Sell
14:56:05	ALBI On 02-Feb-12			Index Future	1	40,000	0.00	Client	Buy
14:56:05	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
14:56:05	ALBI On 02-Feb-12			Index Future	1	80,000	0.00	Client	Buy
Total for ALBI Index Future					5	300,000	0.00		
18:00:47	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	70,000,000	0.00	Member	Sell
18:00:47	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
18:00:48	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	30,000,000	0.00	Client	Sell
18:00:48	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	70,000,000	0.00	Member	Buy
18:00:48	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	70,000,000	0.00	Member	Sell
18:00:48	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:00:48	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:00:48	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					8	740,000,000	0.00		
9:14:18	R186 On 03-Nov-11			Bond Future	1	1,700,000	0.00	Client	Sell
9:14:18	R186 On 03-Nov-11			Bond Future	1	1,700,000	20,514.19	Member	Buy
10:59:40	R186 On 03-Nov-11			Bond Future	1	55,600,000	670,777.64	Client	Buy
10:59:40	R186 On 03-Nov-11			Bond Future	1	55,600,000	0.00	Member	Sell
Total for R186 Bond Future					4	114,600,000	691,291.83		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Grand Total for all Instruments					17	854,900,000	691,291.83		