



Derivatives Matched Trades Report

Report for 12/05/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:42:37	ALBI On 04-Aug-11			Index Future	1	20,000	0.00	Client	Sell
8:42:37	ALBI On 04-Aug-11			Index Future	1	20,000	0.00	Client	Buy
14:25:27	ALBI On 04-Aug-11			Index Future	1	140,000	0.00	Member	Sell
14:25:27	ALBI On 04-Aug-11			Index Future	1	140,000	0.00	Member	Buy
16:21:04	ALBI On 04-Aug-11			Index Future	1	140,000	0.00	Member	Sell
16:21:04	ALBI On 04-Aug-11			Index Future	1	140,000	0.00	Client	Buy
Total for ALBI Index Future					6	600,000	0.00		
17:01:35	JIBAR FUT 20-Jul-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Buy
17:01:35	JIBAR FUT 20-Jul-11			Jibar Tradeable Future	1	200,000,000	0.00	Client	Sell
17:01:35	JIBAR FUT 20-Jul-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
17:01:35	JIBAR FUT 20-Jul-11			Jibar Tradeable Future	1	200,000,000	0.00	Client	Buy
17:01:35	JIBAR FUT 20-Jul-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
17:01:35	JIBAR FUT 20-Jul-11			Jibar Tradeable Future	1	200,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					6	1,200,000,000	0.00		
16:47:26	R186 On 04-Aug-11			Bond Future	1	58,100,000	678,929.00	Member	Buy
16:47:26	R186 On 04-Aug-11			Bond Future	1	1,800,000	0.00	Client	Sell
16:54:33	R186 On 04-Aug-11			Bond Future	1	5,800,000	0.00	Client	Sell
16:54:33	R186 On 04-Aug-11			Bond Future	1	14,100,000	0.00	Client	Sell
16:54:33	R186 On 04-Aug-11			Bond Future	1	17,400,000	0.00	Client	Sell
16:54:33	R186 On 04-Aug-11			Bond Future	1	15,900,000	0.00	Client	Sell
16:54:33	R186 On 04-Aug-11			Bond Future	1	3,100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R186 Bond Future					7	116,200,000	678,929.00		
Grand Total for all Instruments					19	1,316,800,000	678,929.00		