



Derivatives Matched Trades Report

Report for 27/05/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:26:39	AL7T On 04-Aug-11			Index Future	1	50,000	0.00	Client	Buy
12:26:39	AL7T On 04-Aug-11			Index Future	1	10,000	0.00	Client	Sell
12:43:34	AL7T On 04-Aug-11			Index Future	1	40,000	0.00	Client	Sell
Total for AL7T Index Future					3	100,000	0.00		
12:26:39	ALBI On 04-Aug-11			Index Future	1	10,000	0.00	Client	Sell
12:26:39	ALBI On 04-Aug-11			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					2	20,000	0.00		
10:20:01	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
10:20:01	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00		
13:00:53	R186 On 04-Aug-11			Bond Future	1	1,500,000	17,748.95	Member	Buy
13:00:53	R186 On 04-Aug-11			Bond Future	1	1,500,000	0.00	Client	Sell
Total for R186 Bond Future					2	3,000,000	17,748.95		
Grand Total for all Instruments					9	103,120,000	17,748.95		