



Derivatives Matched Trades Report

Report for 22/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:41:25	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
9:41:25	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
9:41:25	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
9:41:25	ALBI On 03-Nov-11			Index Future	1	120,000	0.00	Client	Sell
9:41:25	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
9:41:25	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Buy
9:41:25	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
9:41:25	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Buy
9:41:25	ALBI On 03-Nov-11			Index Future	1	120,000	0.00	Member	Buy
9:41:25	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Buy
9:44:33	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
9:44:33	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Buy
13:33:19	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
13:33:19	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Buy
Total for ALBI Index Future					14	540,000	0.00		
10:29:01	ANY DAY EXPIRY CAAI \$ Can-Do Future	7.05	Put	Can-Do Future	1	23,000,000	0.00	Client	Buy
10:29:01	ANY DAY EXPIRY CAAI \$ Can-Do Future	7.05	Put	Can-Do Future	1	25,000,000	0.00	Member	Sell
11:15:58	ANY DAY EXPIRY CAAI \$ Can-Do Future	7.05	Put	Can-Do Future	1	2,000,000	0.00	Client	Buy
Total for ANY DAY EXPIRY CAAI \$ Can-Do Future					3	50,000,000	0.00		
14:49:43	JIBAR FUTURE			Jibar Tradeable Future	1	75,000,000	0.00	Client	Sell
14:49:43	JIBAR FUTURE			Jibar Tradeable Future	1	75,000,000	0.00	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	150,000,000	0.00		
10:39:22	R186 On 03-Nov-11			Bond Future	1	18,000,000	0.00	Client	Sell
10:39:22	R186 On 03-Nov-11			Bond Future	1	18,000,000	228,952.10	Member	Buy
Total for R186 Bond Future					2	36,000,000	228,952.10		
9:15:29	R207 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
9:15:29	R207 On 03-Nov-11			Bond Future	1	1,000,000	10,049.24	Member	Buy
Total for R207 Bond Future					2	2,000,000	10,049.24		
10:40:17	R208 On 03-Nov-11			Bond Future	1	25,000,000	238,535.48	Client	Buy
10:40:17	R208 On 03-Nov-11			Bond Future	1	25,000,000	0.00	Member	Sell
Total for R208 Bond Future					2	50,000,000	238,535.48		
10:41:25	R209 On 03-Nov-11			Bond Future	1	3,500,000	28,325.57	Client	Buy
10:41:25	R209 On 03-Nov-11			Bond Future	1	3,500,000	0.00	Member	Sell
Total for R209 Bond Future					2	7,000,000	28,325.57		
Grand Total for all Instruments					27	295,540,000	505,862.38		