



Derivatives Matched Trades Report

Report for 08/12/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:33:14	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
16:33:14	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					2	20,000	0.00		
15:59:33	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
15:59:33	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00		
10:19:49	R157 On 02-Feb-12			Bond Future	1	68,200,000	864,390.06	Client	Buy
10:19:49	R157 On 02-Feb-12			Bond Future	1	68,200,000	0.00	Client	Sell
15:47:19	R157 On 02-Feb-12			Bond Future	1	100,000	0.00	Client	Sell
15:47:19	R157 On 02-Feb-12			Bond Future	1	100,000	1,269.83	Member	Buy
Total for R157 Bond Future					4	136,600,000	865,659.88		
10:25:17	R208 On 02-Feb-12			Bond Future	1	9,000,000	85,307.90	Client	Buy
10:25:17	R208 On 02-Feb-12			Bond Future	1	9,000,000	0.00	Client	Sell
Total for R208 Bond Future					2	18,000,000	85,307.90		
Grand Total for all Instruments					10	254,620,000	950,967.78		