



# Derivatives Matched Trades Report

Report for 16/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:50:55	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
10:50:55	ALBI On 03-Nov-11			Index Future	1	110,000	0.00	Client	Sell
10:50:55	ALBI On 03-Nov-11			Index Future	1	100,000	0.00	Client	Buy
10:50:55	ALBI On 03-Nov-11			Index Future	1	100,000	0.00	Member	Sell
10:50:55	ALBI On 03-Nov-11			Index Future	1	110,000	0.00	Member	Buy
10:50:55	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>6</b>	<b>440,000</b>	<b>0.00</b>		
14:55:44	GOVI On 03-Nov-11			GOVI	1	20,000	0.00	Client	Sell
14:57:01	GOVI On 03-Nov-11			GOVI	1	20,000	0.00	Member	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>		
10:09:58	JIBAR FUTURE On 19-Oct-11			Jibar Tradeable Future	1	30,000,000	0.00	Client	Sell
10:09:58	JIBAR FUTURE On 19-Oct-11			Jibar Tradeable Future	1	30,000,000	0.00	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>60,000,000</b>	<b>0.00</b>		
10:00:47	R157 On 03-Nov-11			Bond Future	1	2,500,000	0.00	Client	Sell
10:00:47	R157 On 03-Nov-11			Bond Future	1	33,100,000	411,126.92	Member	Buy
10:15:49	R157 On 03-Nov-11			Bond Future	1	16,400,000	0.00	Client	Sell
10:15:49	R157 On 03-Nov-11			Bond Future	1	8,000,000	0.00	Client	Sell
10:15:49	R157 On 03-Nov-11			Bond Future	1	1,200,000	0.00	Client	Sell
10:15:49	R157 On 03-Nov-11			Bond Future	1	4,400,000	0.00	Client	Sell
10:15:49	R157 On 03-Nov-11			Bond Future	1	600,000	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 R157 Bond Future				7	66,200,000	411,126.92		
	Grand Total for all Instruments				17	126,680,000	411,126.92		