



Derivatives Matched Trades Report

Report for 15/01/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:11:43	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Sell
15:11:43	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Buy
15:11:43	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
15:11:43	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Buy
15:11:44	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
15:11:44	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Buy
15:11:44	ALBI On 06-May-10			Index Future	1	200,000	0.00	Client	Sell
15:11:44	ALBI On 06-May-10			Index Future	1	200,000	0.00	Client	Buy
15:11:44	ALBI On 06-May-10			Index Future	1	40,000	0.00	Client	Sell
15:11:44	ALBI On 06-May-10			Index Future	1	40,000	0.00	Client	Buy
15:11:45	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
15:11:45	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					12	580,000	0.00		
12:14:02	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
12:14:02	JIBAR FUTURE 20-Jan-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
12:14:02	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
12:14:02	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:32:37	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:32:37	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					6	1,500,000,000	0.00		
14:05:12	R157 On 04-Feb-10			Bond Future	1	1,600,000	0.00	Client	Sell
14:05:12	R157 On 04-Feb-10			Bond Future	1	1,600,000	20,255.33	Client	Buy

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					2	3,200,000	20,255.33		
14:05:56	R186 On 04-Feb-10			Bond Future	1	4,400,000	0.00	Client	Sell
14:05:56	R186 On 04-Feb-10			Bond Future	1	4,400,000	48,817.33	Client	Buy
Total for R186 Bond Future					2	8,800,000	48,817.33		
14:10:15	R208 On 04-Feb-10			Bond Future	1	13,000,000	0.00	Client	Sell
14:10:15	R208 On 04-Feb-10			Bond Future	1	13,000,000	109,316.35	Client	Buy
14:22:31	R208 On 04-Feb-10			Bond Future	1	13,000,000	109,316.35	Client	Buy
14:22:31	R208 On 04-Feb-10			Bond Future	1	13,000,000	0.00	Client	Sell
14:25:24	R208 On 04-Feb-10			Bond Future	1	1,300,000	0.00	Client	Sell
14:25:24	R208 On 04-Feb-10			Bond Future	1	1,300,000	10,931.64	Client	Buy
Total for R208 Bond Future					6	54,600,000	229,564.34		
14:13:37	R209 On 04-Feb-10			Bond Future	1	100,000	733.09	Client	Buy
14:13:37	R209 On 04-Feb-10			Bond Future	1	100,000	0.00	Client	Sell
Total for R209 Bond Future					2	200,000	733.09		
Grand Total for all Instruments					30	1,567,380,000	299,370.08		