

Derivatives Matched Trades Report

Report for 15/12/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:54:36	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Member	Buy
11:54:36	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Member	Sell
Total for ALBI Index Future					2	40,000	0.00		
17:30:24	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	500,000,000	0.00	Member	Sell
17:30:24	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
17:30:24	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
17:30:24	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	760,000,000	0.00	Member	Buy
17:30:24	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	500,000,000	0.00	Member	Sell
17:30:24	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
17:30:24	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	760,000,000	0.00	Member	Buy
17:30:24	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	500,000,000	0.00	Member	Buy
17:30:24	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
17:30:24	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	760,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					10	4,540,000,000	0.00		
11:48:34	R202 On 03-Feb-11			Bond Future	1	600,000	0.00	Member	Sell
11:48:34	R202 On 03-Feb-11			Bond Future	1	600,000	10,066.44	Client	Buy
11:49:01	R202 On 03-Feb-11			Bond Future	1	2,600,000	0.00	Member	Sell
11:49:01	R202 On 03-Feb-11			Bond Future	1	2,600,000	43,621.24	Client	Buy
11:49:42	R202 On 03-Feb-11			Bond Future	1	800,000	0.00	Member	Sell
11:49:42	R202 On 03-Feb-11			Bond Future	1	800,000	13,421.92	Client	Buy
Total for R202 Bond Future					6	8,000,000	67,109.60		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Grand Total for all Instruments					18	4,548,040,000	67,109.60		