



Derivatives Matched Trades Report

Report for 28/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:58:02	ALBI On 05-May-11			Index Future	1	300,000	0.00	Member	Sell
8:58:02	ALBI On 05-May-11			Index Future	1	300,000	0.00	Client	Buy
10:33:51	ALBI On 03-Feb-11			Index Future	1	390,000	0.00	Client	Buy
10:33:51	ALBI On 03-Feb-11			Index Future	1	390,000	0.00	Client	Sell
10:33:51	ALBI On 05-May-11			Index Future	1	390,000	0.00	Client	Sell
10:33:51	ALBI On 05-May-11			Index Future	1	390,000	0.00	Client	Buy
15:03:22	ALBI On 03-Feb-11			Index Future	1	5,590,000	0.00	Client	Buy
15:03:22	ALBI On 03-Feb-11			Index Future	1	2,250,000	0.00	Member	Sell
15:03:22	ALBI On 05-May-11			Index Future	1	5,590,000	0.00	Client	Sell
15:03:22	ALBI On 05-May-11			Index Future	1	2,250,000	0.00	Member	Buy
15:03:22	ALBI On 03-Feb-11			Index Future	1	3,020,000	0.00	Member	Sell
15:03:22	ALBI On 03-Feb-11			Index Future	1	320,000	0.00	Member	Sell
15:03:22	ALBI On 05-May-11			Index Future	1	3,020,000	0.00	Member	Buy
15:03:22	ALBI On 05-May-11			Index Future	1	320,000	0.00	Member	Buy
15:03:22	ALBI On 03-Feb-11			Index Future	1	2,250,000	0.00	Member	Buy
15:03:22	ALBI On 03-Feb-11			Index Future	1	2,250,000	0.00	Client	Sell
15:03:22	ALBI On 03-Feb-11			Index Future	1	3,020,000	0.00	Member	Buy
15:03:22	ALBI On 03-Feb-11			Index Future	1	3,020,000	0.00	Client	Sell
15:03:22	ALBI On 03-Feb-11			Index Future	1	320,000	0.00	Member	Buy
15:03:22	ALBI On 03-Feb-11			Index Future	1	320,000	0.00	Client	Sell
15:03:22	ALBI On 05-May-11			Index Future	1	2,250,000	0.00	Member	Sell
15:03:22	ALBI On 05-May-11			Index Future	1	2,250,000	0.00	Client	Buy
15:03:22	ALBI On 05-May-11			Index Future	1	320,000	0.00	Member	Sell
15:03:22	ALBI On 05-May-11			Index Future	1	320,000	0.00	Client	Buy
15:03:22	ALBI On 05-May-11			Index Future	1	3,020,000	0.00	Member	Sell
15:03:22	ALBI On 05-May-11			Index Future	1	3,020,000	0.00	Client	Buy

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Total for ALBI Index Future					26	46,880,000	0.00		
10:33:51	GOVI On 03-Feb-11			GOVI	1	970,000	0.00	Client	Buy
10:33:51	GOVI On 03-Feb-11			GOVI	1	10,000	0.00	Client	Sell
10:33:51	GOVI On 05-May-11			GOVI	1	970,000	0.00	Client	Sell
10:33:51	GOVI On 05-May-11			GOVI	1	10,000	0.00	Client	Buy
10:33:51	GOVI On 03-Feb-11			GOVI	1	480,000	0.00	Client	Sell
10:33:51	GOVI On 03-Feb-11			GOVI	1	180,000	0.00	Client	Sell
10:33:51	GOVI On 03-Feb-11			GOVI	1	150,000	0.00	Client	Sell
10:33:51	GOVI On 03-Feb-11			GOVI	1	90,000	0.00	Client	Sell
10:33:51	GOVI On 03-Feb-11			GOVI	1	20,000	0.00	Client	Sell
10:33:51	GOVI On 03-Feb-11			GOVI	1	20,000	0.00	Client	Sell
10:33:51	GOVI On 03-Feb-11			GOVI	1	10,000	0.00	Client	Sell
10:33:51	GOVI On 03-Feb-11			GOVI	1	10,000	0.00	Client	Sell
10:33:51	GOVI On 05-May-11			GOVI	1	480,000	0.00	Client	Buy
10:33:51	GOVI On 05-May-11			GOVI	1	180,000	0.00	Client	Buy
10:33:51	GOVI On 05-May-11			GOVI	1	150,000	0.00	Client	Buy
10:33:51	GOVI On 05-May-11			GOVI	1	90,000	0.00	Client	Buy
10:33:51	GOVI On 05-May-11			GOVI	1	20,000	0.00	Client	Buy
10:33:51	GOVI On 05-May-11			GOVI	1	20,000	0.00	Client	Buy
10:33:51	GOVI On 05-May-11			GOVI	1	10,000	0.00	Client	Buy
10:33:51	GOVI On 05-May-11			GOVI	1	10,000	0.00	Client	Buy
14:57:01	GOVI On 05-May-11			GOVI	1	420,000	0.00	Client	Sell
14:57:01	GOVI On 05-May-11			GOVI	1	20,000	0.00	Client	Buy
14:57:01	GOVI On 05-May-11			GOVI	1	180,000	0.00	Client	Buy
14:57:01	GOVI On 05-May-11			GOVI	1	80,000	0.00	Client	Buy
14:57:01	GOVI On 05-May-11			GOVI	1	60,000	0.00	Client	Buy
14:57:01	GOVI On 05-May-11			GOVI	1	40,000	0.00	Client	Buy
14:57:01	GOVI On 05-May-11			GOVI	1	40,000	0.00	Client	Buy
Total for GOVI GOVI					27	4,720,000	0.00		
10:43:28	JIBAR FHTU20-Jun-12			Jibar Tradeable Future	1	75,000,000	0.00	Member	Buy
10:43:28	JIBAR FHTU20-Jun-12			Jibar Tradeable Future	1	75,000,000	0.00	Client	Sell
10:43:55	JIBAR FHTU19-Sep-12			Jibar Tradeable Future	1	75,000,000	0.00	Client	Buy
10:43:55	JIBAR FHTU19-Sep-12			Jibar Tradeable Future	1	75,000,000	0.00	Member	Sell
10:49:42	JIBAR FHTU20-Mar-12			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
10:49:42	JIBAR FHTU20-Mar-12			Jibar Tradeable Future	1	50,000,000	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 JIBAR FUTURE Jibar Tradeable Future					6	400,000,000	0.00		
10:27:07	R186 On 05-May-11			Bond Future	1	25,000,000	0.00	Member	Sell
10:27:07	R186 On 05-May-11			Bond Future	1	1,000,000	11,965.88	Client	Buy
10:27:07	R186 On 05-May-11			Bond Future	1	2,000,000	23,931.76	Client	Buy
10:27:07	R186 On 05-May-11			Bond Future	1	17,000,000	203,419.93	Client	Buy
10:27:07	R186 On 05-May-11			Bond Future	1	5,000,000	59,829.39	Client	Buy
12:02:05	R186 On 05-May-11			Bond Future	1	50,000,000	0.00	Member	Sell
12:02:05	R186 On 05-May-11			Bond Future	1	50,000,000	593,650.30	Client	Buy
Total for R186 Bond Future					7	150,000,000	892,797.25		
9:53:16	R209 On 03-Feb-11			Bond Future	1	300,000	2,351.21	Member	Buy
9:53:16	R209 On 03-Feb-11			Bond Future	1	300,000	0.00	Member	Sell
Total for R209 Bond Future					2	600,000	2,351.21		
Grand Total for all Instruments					68	602,200,000	895,148.46		