



Derivatives Matched Trades Report

Report for 01/02/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Sell
16:42:15	ALBI On 05-May-11			Index Future	1	30,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	30,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
16:42:15	ALBI On 05-May-11			Index Future	1	30,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	30,000	0.00	Client	Sell
16:42:15	ALBI On 05-May-11			Index Future	1	170,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	170,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	60,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	60,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	30,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	30,000	0.00	Client	Sell
16:42:15	ALBI On 05-May-11			Index Future	1	60,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	60,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	50,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:42:15	ALBI On 05-May-11			Index Future	1	50,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	130,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	130,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Sell
16:42:15	ALBI On 05-May-11			Index Future	1	130,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	130,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	90,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	90,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	30,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	30,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	810,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	1,660,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	1,660,000	0.00	Client	Sell
16:42:15	ALBI On 05-May-11			Index Future	1	810,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	400,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	400,000	0.00	Client	Sell
16:42:15	ALBI On 05-May-11			Index Future	1	70,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	70,000	0.00	Client	Sell
16:42:15	ALBI On 05-May-11			Index Future	1	720,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	720,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
16:42:15	ALBI On 05-May-11			Index Future	1	150,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	150,000	0.00	Client	Sell
16:42:15	ALBI On 05-May-11			Index Future	1	60,000	0.00	Client	Buy
16:42:15	ALBI On 03-Feb-11			Index Future	1	60,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	30,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	30,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
16:42:15	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
16:42:15	ALBI On 05-May-11			Index Future	1	10,000	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 ALBI Index Future					68	9,880,000	0.00		
9:40:33	JIBAR FUTU	20-Jul-11		Jibar Tradeable Future	1	150,000,000	0.00	Client	Buy
9:40:33	JIBAR FUTU	20-Jul-11		Jibar Tradeable Future	1	150,000,000	0.00	Member	Sell
9:41:02	JIBAR FUTU	21-Sep-11		Jibar Tradeable Future	1	150,000,000	0.00	Member	Buy
9:41:02	JIBAR FUTU	21-Sep-11		Jibar Tradeable Future	1	150,000,000	0.00	Client	Sell
11:12:12	JIBAR FUTU	21-Sep-11		Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
11:12:12	JIBAR FUTU	21-Sep-11		Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
13:07:58	JIBAR FUTU	21-Dec-11		Jibar Tradeable Future	1	2,000,000	0.00	Client	Sell
13:07:58	JIBAR FUTU	21-Dec-11		Jibar Tradeable Future	1	2,000,000	0.00	Client	Sell
13:07:58	JIBAR FUTU	21-Dec-11		Jibar Tradeable Future	1	6,000,000	0.00	Member	Buy
13:07:58	JIBAR FUTU	21-Dec-11		Jibar Tradeable Future	1	2,000,000	0.00	Client	Sell
16:08:54	JIBAR FUTU	19-Sep-12		Jibar Tradeable Future	1	28,000,000	0.00	Member	Sell
16:08:54	JIBAR FUTU	19-Sep-12		Jibar Tradeable Future	1	22,000,000	0.00	Member	Sell
16:08:54	JIBAR FUTU	19-Sep-12		Jibar Tradeable Future	1	22,000,000	0.00	Member	Buy
16:08:54	JIBAR FUTU	19-Sep-12		Jibar Tradeable Future	1	28,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					14	812,000,000	0.00		
16:44:44	R186 On	03-Nov-11		Bond Future	1	250,000,000	0.00	Client	Sell
16:44:44	R186 On	03-Nov-11		Bond Future	1	250,000,000	2,919,850.50	Member	Buy
Total for R186 Bond Future					2	500,000,000	2,919,850.50		
15:00:17	R201 On	03-Feb-11		Bond Future	1	14,000,000	146,489.69	Client	Buy
15:00:17	R201 On	03-Feb-11		Bond Future	1	14,000,000	0.00	Client	Sell
15:19:20	R201 On	03-Feb-11		Bond Future	1	14,000,000	0.00	Client	Sell
15:19:20	R201 On	03-Feb-11		Bond Future	1	14,000,000	146,489.69	Client	Buy
15:19:44	R201 On	03-Feb-11		Bond Future	1	14,000,000	0.00	Client	Sell
15:19:44	R201 On	03-Feb-11		Bond Future	1	14,000,000	146,353.28	Client	Buy
Total for R201 Bond Future					6	84,000,000	439,332.66		
15:01:50	R202 On	03-Feb-11		Bond Future	1	500,000	8,255.71	Client	Buy
15:01:50	R202 On	03-Feb-11		Bond Future	1	500,000	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 R202 Bond Future					2	1,000,000	8,255.71		
11:14:02	R212 On 05-May-11			Bond Future	1	24,000,000	248,669.95	Client	Buy
11:14:02	R212 On 03-Feb-11			Bond Future	1	24,000,000	0.00	Member	Sell
11:14:02	R212 On 03-Feb-11			Bond Future	1	24,000,000	240,824.28	Member	Buy
11:14:02	R212 On 05-May-11			Bond Future	1	24,000,000	0.00	Member	Sell
14:33:43	R212 On 03-Feb-11			Bond Future	1	24,000,000	0.00	Member	Sell
14:33:43	R212 On 03-Feb-11			Bond Future	1	24,000,000	240,824.28	Member	Buy
14:37:48	R212 On 03-Feb-11			Bond Future	1	24,000,000	245,191.80	Member	Buy
14:37:48	R212 On 03-Feb-11			Bond Future	1	24,000,000	0.00	Client	Sell
Total for R212 Bond Future					8	192,000,000	975,510.31		
Grand Total for all Instruments					100	1,598,880,000	4,342,949.18		