Derivatives Matched Trades Report

Report for 25/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:11:26	ALBI On 03-Nov-11			Index Future	1	2,240,000	0.00	Member	Sell
14:11:26	ALBI On 03-Nov-11			Index Future	1	5,510,000	0.00	Client	Buy
14:13:23	ALBI On 02-Feb-12			Index Future	1	2,240,000	0.00	Member	Buy
14:13:23	ALBI On 02-Feb-12			Index Future	1	5,510,000	0.00	Client	Sell
14:30:02	ALBI On 03-Nov-11			Index Future	1	3,020,000	0.00	Client	Sell
14:30:02	ALBI On 03-Nov-11			Index Future	1	250,000	0.00	Client	Sell
14:30:02	ALBI On 03-Nov-11			Index Future	1	2,240,000	0.00	Client	Sell
14:30:02	ALBI On 03-Nov-11			Index Future	1	250,000	0.00	Member	Sell
14:30:02	ALBI On 03-Nov-11			Index Future	1	3,020,000	0.00	Member	Sell
14:30:02	ALBI On 03-Nov-11			Index Future	1	2,240,000	0.00	Member	Buy
14:30:02	ALBI On 03-Nov-11			Index Future	1	250,000	0.00	Member	Buy
14:30:02	ALBI On 03-Nov-11			Index Future	1	3,020,000	0.00	Member	Buy
14:30:57	ALBI On 02-Feb-12			Index Future	1	3,020,000	0.00	Client	Buy
14:30:57	ALBI On 02-Feb-12			Index Future	1	250,000	0.00	Client	Buy
14:30:57	ALBI On 02-Feb-12			Index Future	1	2,240,000	0.00	Client	Buy
14:30:57	ALBI On 02-Feb-12			Index Future	1	250,000	0.00	Member	Buy
14:30:57	ALBI On 02-Feb-12			Index Future	1	3,020,000	0.00	Member	Buy
14:30:57	ALBI On 02-Feb-12			Index Future	1	2,240,000	0.00	Member	Sell
14:30:57	ALBI On 02-Feb-12			Index Future	1	250,000	0.00	Member	Sell
14:30:57	ALBI On 02-Feb-12			Index Future	1	3,020,000	0.00	Member	Sell
Total for ALBI Index Future					**20**	**44,080,000**	**0.00**		
14:25:20	JIBAR FUTU 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
14:25:20	JIBAR FUTU 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy

2011/10/25, 06:07:02PM

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					**2**	**100,000,000**	**0.00**		
Grand Total for all Instruments					**22**	**144,080,000**	**0.00**		

2011/10/25, 06:07:02PM