

## **Derivatives Matched Trades Report**

Report for 12/02/2010

							Туре	Sell
BAR FOUNTUI7-Feb-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
				1				Sell
				1				Buy
				1				Sell
BAR FOUNTUI7-Feb-10			Jibar Tradeable Future	1				Buy
BAR FOUTU 7-Feb-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
JRE Jibar Tradeable Fut	ure			6	1,500,000,000	0.00		
57 On 05-Aug-10	8.50	Put	Bond Future	1	50,000,000	0.00	Member	Sell
	8.50	Put	Bond Future	1			Client	Buy
•	9.00	Put	Bond Future	1		0.00	Member	Buy
•	9.00	Put	Bond Future	1	50,000,000	0.00	Client	Sell
57 On 05-Aug-10	8.25	Call	Bond Future	1	50,000,000	0.00	Member	Buy
57 On 05-Aug-10	8.25	Call	Bond Future	1	50,000,000	0.00	Client	Sell
Future				6	300,000,000	0.00		
	AR FODTU7-Feb-10 IRE Jibar Tradeable Fut 57 On 05-Aug-10 57 On 05-Aug-10 57 On 05-Aug-10 57 On 05-Aug-10 57 On 05-Aug-10 57 On 05-Aug-10	AR F0hTU 7-Feb-10   BRE Jibar Tradeable Future   57 On 05-Aug-10 8.50   57 On 05-Aug-10 9.00   57 On 05-Aug-10 9.00   57 On 05-Aug-10 8.25   57 On 05-Aug-10 8.25   57 On 05-Aug-10 8.25	AR FDhTU 7-Feb-10   IRE Jibar Tradeable Future   57 On 05-Aug-10 8.50   57 On 05-Aug-10 8.50   57 On 05-Aug-10 8.50   57 On 05-Aug-10 9.00   57 On 05-Aug-10 9.00   57 On 05-Aug-10 9.00   57 On 05-Aug-10 9.00   57 On 05-Aug-10 8.25   57 On 05-Aug-10 8.25   57 On 05-Aug-10 8.25	AR FDhTU 7-Feb-10Jibar Tradeable FutureAR FDhTU 7-Feb-10Jibar Tradeable FutureIRE Jibar Tradeable FutureJibar Tradeable Future57 On 05-Aug-108.50Put57 On 05-Aug-108.50Put57 On 05-Aug-109.00Put57 On 05-Aug-109.00Put57 On 05-Aug-109.00Put57 On 05-Aug-108.25Call57 On 05-Aug-108.25Call57 On 05-Aug-108.25Call57 On 05-Aug-108.25Call	AR F0bTU 7-Feb-10Jibar Tradeable Future1AR F0bTU 7-Feb-10Jibar Tradeable Future1AR F0bTU 7-Feb-10Jibar Tradeable Future1AR F0bTU 7-Feb-10Jibar Tradeable Future1AR F0bTU 7-Feb-10Jibar Tradeable Future1IRE Jibar Tradeable Future1IRE Jibar Tradeable Future657 On 05-Aug-108.50PutBond Future157 On 05-Aug-108.50PutBond Future157 On 05-Aug-109.00PutBond Future157 On 05-Aug-109.00Put57 On 05-Aug-109.00Put57 On 05-Aug-108.25Call57 On 05-Aug-108.2557 On 05-Aug-108.25<	AR RDNTU 7-Feb-10 Jibar Tradeable Future 1 250,000,000   IRE Jibar Tradeable Future 1 250,000,000   IRE Jibar Tradeable Future 1 50,000,000   S7 On 05-Aug-10 8.50 Put Bond Future 1 50,000,000   57 On 05-Aug-10 8.50 Put Bond Future 1 50,000,000   57 On 05-Aug-10 8.50 Put Bond Future 1 50,000,000   57 On 05-Aug-10 8.50 Put Bond Future 1 50,000,000   57 On 05-Aug-10 9.00 Put Bond Future 1 50,000,000   57 On 05-Aug-10 9.00 Put Bond Future 1 50,000,000   57 On 05-Aug-10 8.25 Call Bond Future 1 50,000,000   57 On 05-Aug-10	AR RD/TUT-Feb-10 Jibar Tradeable Future 1 250,000,000 0.00   IRE Jibar Tradeable Future 1 250,000,000 0.00   IRE Jibar Tradeable Future 1 50,000,000 0.00   S7 On 05-Aug-10 8.50 Put Bond Future 1 50,000,000 0.00   57 On 05-Aug-10 8.50 Put Bond Future 1 50,000,000 0.00   57 On 05-Aug-10 9.00 Put Bond Future 1 50,000,000 0.00   57 On 05-Aug-10 9.00 Put Bond Future 1 50,000,000 0.00   57 On 05-Aug-10 9.00 Put Bond Future 1 50,000,000 0.00   57 On 05-Aug-10<	AR FDJTUT 7-Feb-10 Jibar Tradeable Future 1 250,000,000 0.00 Member   AR FDJTUT 7-Feb-10 Jibar Tradeable Future 1 250,000,000 0.00 Member   AR FDJTUT 7-Feb-10 Jibar Tradeable Future 1 250,000,000 0.00 Member   AR FDJTUT 7-Feb-10 Jibar Tradeable Future 1 250,000,000 0.00 Member   AR FDJTUT 7-Feb-10 Jibar Tradeable Future 1 250,000,000 0.00 Member   AR FDJTUT 7-Feb-10 Jibar Tradeable Future 1 250,000,000 0.00 Member   AR FDJTUT 7-Feb-10 Jibar Tradeable Future 1 250,000,000 0.00 Member   AR FDJTUT 7-Feb-10 Jibar Tradeable Future 1 50,000,000 0.00 Member   FIRE Jibar Tradeable Future 1 50,000,000 0.00 Member   57 On 05-Aug-10 8.50 Put Bond Future 1 50,000,000 0.00 Client   57 On 05-Aug-10 9.00 Put Bond Future 1 50,000,000 0.00 Client   57 On