



Derivatives Matched Trades Report

Report for 19/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:16:18	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Sell
15:16:18	ALBI On 05-May-11			Index Future	1	10,000	0.00	Member	Buy
15:16:41	ALBI On 05-May-11			Index Future	1	10,000	0.00	Member	Buy
15:16:41	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Sell
15:56:47	ALBI On 03-Feb-11			Index Future	1	30,000	0.00	Client	Buy
15:56:47	ALBI On 03-Feb-11			Index Future	1	250,000	0.00	Client	Buy
15:56:47	ALBI On 03-Feb-11			Index Future	1	40,000	0.00	Client	Buy
15:56:47	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
15:56:47	ALBI On 03-Feb-11			Index Future	1	30,000	0.00	Client	Buy
15:56:47	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
15:56:47	ALBI On 03-Feb-11			Index Future	1	130,000	0.00	Client	Buy
15:56:47	ALBI On 03-Feb-11			Index Future	1	100,000	0.00	Client	Buy
15:56:47	ALBI On 03-Feb-11			Index Future	1	620,000	0.00	Client	Buy
15:56:47	ALBI On 03-Feb-11			Index Future	1	830,000	0.00	Client	Buy
15:56:47	ALBI On 03-Feb-11			Index Future	1	360,000	0.00	Client	Buy
15:56:47	ALBI On 03-Feb-11			Index Future	1	3,240,000	0.00	Client	Sell
15:56:47	ALBI On 03-Feb-11			Index Future	1	810,000	0.00	Client	Buy
Total for ALBI Index Future					17	6,520,000	0.00		
13:51:14	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	20,000,000	0.00	Member	Buy
13:51:14	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
13:52:21	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
13:52:21	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	20,000,000	0.00	Client	Buy
17:31:16	JIBAR FUT 09-Jan-11			Jibar Tradeable Future	1	279,100,000	0.00	Member	Sell
17:31:16	JIBAR FUT 09-Jan-11			Jibar Tradeable Future	1	779,100,000	0.00	Member	Buy
17:31:16	JIBAR FUT 09-Jan-11			Jibar Tradeable Future	1	500,000,000	0.00	Member	Sell
17:31:16	JIBAR FUT 09-Jan-11			Jibar Tradeable Future	1	279,100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:31:16	JIBAR FUTU9-Jan-11			Jibar Tradeable Future	1	779,100,000	0.00	Member	Buy
17:31:16	JIBAR FUTU9-Jan-11			Jibar Tradeable Future	1	500,000,000	0.00	Member	Sell
17:31:16	JIBAR FUTU9-Jan-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
17:31:16	JIBAR FUTU9-Jan-11			Jibar Tradeable Future	1	29,100,000	0.00	Member	Buy
17:31:16	JIBAR FUTU9-Jan-11			Jibar Tradeable Future	1	779,100,000	0.00	Member	Sell
17:31:16	JIBAR FUTU9-Jan-11			Jibar Tradeable Future	1	500,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					14	4,754,600,000	0.00		
16:21:01	R157 On 05-May-11			Bond Future	1	10,000,000	0.00	Client	Sell
16:21:01	R157 On 05-May-11			Bond Future	1	10,000,000	0.00	Member	Sell
16:21:01	R157 On 05-May-11			Bond Future	1	10,000,000	122,450.76	Member	Buy
16:21:01	R157 On 05-May-11			Bond Future	1	10,000,000	122,491.56	Member	Buy
Total for R157 Bond Future					4	40,000,000	244,942.32		
15:50:55	R207 On 05-May-11			Bond Future	1	2,000,000	18,751.40	Member	Buy
15:50:55	R207 On 05-May-11			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R207 Bond Future					2	4,000,000	18,751.40		
15:35:56	R209 On 03-Feb-11			Bond Future	1	38,500,000	0.00	Client	Sell
15:35:56	R209 On 03-Feb-11			Bond Future	1	18,000,000	0.00	Client	Sell
15:35:56	R209 On 03-Feb-11			Bond Future	1	1,000,000	0.00	Client	Sell
15:35:56	R209 On 03-Feb-11			Bond Future	1	60,700,000	475,077.96	Member	Buy
15:35:56	R209 On 03-Feb-11			Bond Future	1	2,000,000	0.00	Client	Sell
15:35:56	R209 On 03-Feb-11			Bond Future	1	1,200,000	0.00	Client	Sell
Total for R209 Bond Future					6	121,400,000	475,077.96		
Grand Total for all Instruments					43	4,926,520,000	738,771.67		