



Derivatives Matched Trades Report

Report for 20/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:27:14	ALBI On 03-Feb-11			Index Future	1	200,000	0.00	Client	Buy
16:27:14	ALBI On 03-Feb-11			Index Future	1	440,000	0.00	Client	Sell
16:27:14	ALBI On 03-Feb-11			Index Future	1	200,000	0.00	Client	Buy
16:27:14	ALBI On 03-Feb-11			Index Future	1	40,000	0.00	Client	Buy
Total for ALBI Index Future					4	880,000	0.00		
9:05:22	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	20,000,000	0.00	Client	Buy
9:05:22	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
13:20:01	JIBAR FUT 21-Sep-11			Jibar Tradeable Future	1	1,000,000	0.00	Member	Buy
13:20:01	JIBAR FUT 21-Sep-11			Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
13:20:26	JIBAR FUT 20-Jun-12			Jibar Tradeable Future	1	1,000,000	0.00	Member	Buy
13:20:26	JIBAR FUT 20-Jun-12			Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
15:20:02	JIBAR FUT 16-Feb-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:20:02	JIBAR FUT 16-Feb-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:20:32	JIBAR FUT 19-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:20:32	JIBAR FUT 19-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:24:18	JIBAR FUT 20-Jun-12			Jibar Tradeable Future	1	249,000,000	0.00	Member	Buy
15:24:18	JIBAR FUT 20-Jun-12			Jibar Tradeable Future	1	249,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					12	1,542,000,000	0.00		
16:28:43	R186 On 05-May-11			Bond Future	1	3,000,000	35,999.77	Client	Buy
16:28:43	R186 On 05-May-11			Bond Future	1	3,000,000	0.00	Member	Sell
16:29:07	R186 On 05-May-11			Bond Future	1	14,000,000	0.00	Member	Sell
16:29:07	R186 On 05-May-11			Bond Future	1	14,000,000	167,998.92	Client	Buy
16:29:36	R186 On 05-May-11			Bond Future	1	104,000,000	1,247,991.99	Client	Buy

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16:29:36	R186 On 05-May-11			Bond Future	1	104,000,000	0.00	Member	Sell
16:30:07	R186 On 05-May-11			Bond Future	1	36,000,000	0.00	Member	Sell
16:30:07	R186 On 05-May-11			Bond Future	1	36,000,000	431,997.23	Client	Buy
16:30:24	R186 On 05-May-11			Bond Future	1	35,000,000	419,997.31	Client	Buy
16:30:24	R186 On 05-May-11			Bond Future	1	35,000,000	0.00	Member	Sell
16:30:51	R186 On 05-May-11			Bond Future	1	10,000,000	0.00	Member	Sell
16:30:51	R186 On 05-May-11			Bond Future	1	10,000,000	119,999.23	Client	Buy
16:31:08	R186 On 05-May-11			Bond Future	1	3,000,000	0.00	Member	Sell
16:31:08	R186 On 05-May-11			Bond Future	1	3,000,000	35,999.77	Client	Buy
16:31:30	R186 On 05-May-11			Bond Future	1	5,000,000	0.00	Member	Sell
16:31:30	R186 On 05-May-11			Bond Future	1	5,000,000	59,999.62	Client	Buy
16:31:49	R186 On 05-May-11			Bond Future	1	7,000,000	0.00	Member	Sell
16:31:49	R186 On 05-May-11			Bond Future	1	7,000,000	83,999.46	Client	Buy
16:32:21	R186 On 05-May-11			Bond Future	1	14,000,000	0.00	Member	Sell
16:32:21	R186 On 05-May-11			Bond Future	1	14,000,000	167,998.92	Client	Buy
16:32:39	R186 On 05-May-11			Bond Future	1	1,000,000	0.00	Member	Sell
16:32:39	R186 On 05-May-11			Bond Future	1	1,000,000	11,999.92	Client	Buy
16:33:10	R186 On 05-May-11			Bond Future	1	10,000,000	0.00	Member	Sell
16:33:10	R186 On 05-May-11			Bond Future	1	10,000,000	119,999.23	Client	Buy
16:33:26	R186 On 05-May-11			Bond Future	1	12,000,000	143,999.08	Client	Buy
16:33:26	R186 On 05-May-11			Bond Future	1	12,000,000	0.00	Member	Sell
16:33:56	R186 On 05-May-11			Bond Future	1	29,000,000	0.00	Member	Sell
16:33:56	R186 On 05-May-11			Bond Future	1	29,000,000	347,997.77	Client	Buy
16:34:31	R186 On 05-May-11			Bond Future	1	91,000,000	0.00	Member	Sell
16:34:31	R186 On 05-May-11			Bond Future	1	91,000,000	1,091,992.99	Client	Buy
16:34:51	R186 On 05-May-11			Bond Future	1	2,000,000	0.00	Member	Sell
16:34:51	R186 On 05-May-11			Bond Future	1	2,000,000	23,999.85	Client	Buy
16:35:11	R186 On 05-May-11			Bond Future	1	1,000,000	11,999.92	Client	Buy
16:35:11	R186 On 05-May-11			Bond Future	1	1,000,000	0.00	Member	Sell
16:35:29	R186 On 05-May-11			Bond Future	1	4,000,000	0.00	Member	Sell
16:35:29	R186 On 05-May-11			Bond Future	1	4,000,000	47,999.69	Client	Buy
16:35:51	R186 On 05-May-11			Bond Future	1	25,000,000	0.00	Member	Sell
16:35:51	R186 On 05-May-11			Bond Future	1	25,000,000	299,998.08	Client	Buy
16:36:07	R186 On 05-May-11			Bond Future	1	5,000,000	59,999.62	Client	Buy
16:36:07	R186 On 05-May-11			Bond Future	1	5,000,000	0.00	Member	Sell
16:36:28	R186 On 05-May-11			Bond Future	1	18,000,000	0.00	Member	Sell
16:36:28	R186 On 05-May-11			Bond Future	1	18,000,000	215,998.61	Client	Buy
16:36:42	R186 On 05-May-11			Bond Future	1	66,000,000	791,994.92	Client	Buy
16:36:42	R186 On 05-May-11			Bond Future	1	66,000,000	0.00	Member	Sell
16:37:20	R186 On 05-May-11			Bond Future	1	3,000,000	0.00	Member	Sell
16:37:20	R186 On 05-May-11			Bond Future	1	3,000,000	35,999.77	Client	Buy
16:37:33	R186 On 05-May-11			Bond Future	1	46,000,000	0.00	Member	Sell

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16:37:33	R186 On 05-May-11			Bond Future	1	46,000,000	551,996.46	Client	Buy
16:37:47	R186 On 05-May-11			Bond Future	1	5,000,000	0.00	Member	Sell
16:37:47	R186 On 05-May-11			Bond Future	1	5,000,000	59,999.62	Client	Buy
16:38:01	R186 On 05-May-11			Bond Future	1	3,000,000	35,999.77	Client	Buy
16:38:01	R186 On 05-May-11			Bond Future	1	3,000,000	0.00	Member	Sell
16:38:17	R186 On 05-May-11			Bond Future	1	5,000,000	59,999.62	Client	Buy
16:38:17	R186 On 05-May-11			Bond Future	1	5,000,000	0.00	Member	Sell
Total for R186 Bond Future					54	1,114,000,000	6,683,957.11		
11:23:49	R206 On 05-May-11			Bond Future	1	100,000	0.00	Member	Sell
11:23:49	R206 On 05-May-11			Bond Future	1	100,000	1,035.71	Client	Buy
11:24:09	R206 On 05-May-11			Bond Future	1	100,000	0.00	Client	Sell
11:24:09	R206 On 05-May-11			Bond Future	1	100,000	1,035.71	Member	Buy
Total for R206 Bond Future					4	400,000	2,071.43		
Grand Total for all Instruments					74	2,657,280,000	6,686,028.54		