

Derivatives Matched Trades Report

Report for 25/11/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:46:20	ALBI On 03-Feb-11			Index Future	1	2,250,000	0.00	Client	Sell
15:46:20	ALBI On 03-Feb-11			Index Future	1	130,000	0.00	Client	Buy
15:46:20	ALBI On 03-Feb-11			Index Future	1	530,000	0.00	Client	Buy
15:46:20	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
15:46:20	ALBI On 03-Feb-11			Index Future	1	30,000	0.00	Client	Buy
15:46:20	ALBI On 03-Feb-11			Index Future	1	100,000	0.00	Client	Buy
15:46:20	ALBI On 03-Feb-11			Index Future	1	30,000	0.00	Client	Buy
15:46:20	ALBI On 03-Feb-11			Index Future	1	50,000	0.00	Client	Buy
15:46:20	ALBI On 03-Feb-11			Index Future	1	700,000	0.00	Client	Buy
15:46:20	ALBI On 03-Feb-11			Index Future	1	360,000	0.00	Client	Buy
15:46:20	ALBI On 03-Feb-11			Index Future	1	40,000	0.00	Client	Buy
15:46:20	ALBI On 03-Feb-11			Index Future	1	270,000	0.00	Client	Buy
Total for ALBI Index Future					12	4,500,000	0.00		
8:45:08	JIBAR FUTU15-Dec-10			Jibar Tradeable Future	1	760,000,000	0.00	Member	Buy
8:45:08	JIBAR FUTU15-Dec-10			Jibar Tradeable Future	1	760,000,000	0.00	Member	Sell
8:47:12	JIBAR FUTU19-Sep-12			Jibar Tradeable Future	1	4,010,000,000	0.00	Member	Sell
8:47:12	JIBAR FUTU19-Sep-12			Jibar Tradeable Future	1	4,010,000,000	0.00	Member	Buy
8:50:57	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	780,000,000	0.00	Member	Buy
8:50:57	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	780,000,000	0.00	Member	Sell
10:24:26	JIBAR FUTU20-Jun-12			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
10:24:26	JIBAR FUTU20-Jun-12			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
10:24:37	JIBAR FUTU19-Jan-11			Jibar Tradeable Future	1	500,000,000	0.00	Member	Sell
10:24:37	JIBAR FUTU19-Jan-11			Jibar Tradeable Future	1	500,000,000	0.00	Member	Buy
10:24:45	JIBAR FUTU16-Feb-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
10:24:45	JIBAR FUTU16-Feb-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy

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Total for JIBAR FUTURE Jibar Tradeable Future					12	12,620,000,000	0.00		
16:29:21	R157 On 03-Feb-11			Bond Future	1	1,000,000	0.00	Member	Sell
16:29:21	R157 On 03-Feb-11			Bond Future	1	1,000,000	12,946.20	Member	Buy
16:29:21	R157 On 03-Feb-11			Bond Future	1	1,000,000	0.00	Member	Sell
16:29:21	R157 On 03-Feb-11			Bond Future	1	1,000,000	12,948.41	Client	Buy
Total for R157 Bond Future					4	4,000,000	25,894.61		
Grand Total for all Instruments					28	12,628,500,000	25,894.61		