



Derivatives Matched Trades Report

Report for 06/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:33:48	ALBI On 03-Feb-11			Index Future	1	150,000	0.00	Member	Sell
15:33:48	ALBI On 03-Feb-11			Index Future	1	150,000	0.00	Client	Buy
15:34:13	ALBI On 03-Feb-11			Index Future	1	150,000	0.00	Member	Sell
15:34:36	ALBI On 03-Feb-11			Index Future	1	70,000	0.00	Member	Sell
15:34:36	ALBI On 03-Feb-11			Index Future	1	220,000	0.00	Client	Buy
15:34:57	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
15:34:57	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
15:35:09	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
15:35:09	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
15:35:33	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
15:35:33	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
15:36:00	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
15:36:00	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					13	820,000	0.00		
13:01:58	JIBAR FUTU 06-Mar-11			Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
13:01:58	JIBAR FUTU 06-Mar-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
13:03:12	JIBAR FUTU 21-Sep-11			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
13:03:12	JIBAR FUTU 21-Sep-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					4	200,000,000	0.00		
Grand Total for all Instruments					17	200,820,000	0.00		