



# Derivatives Matched Trades Report

Report for 17/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:53:10	ALBI On 03-Feb-11			Index Future	1	200,000	0.00	Member	Sell
13:53:10	ALBI On 03-Feb-11			Index Future	1	200,000	0.00	Client	Buy
13:53:32	ALBI On 03-Feb-11			Index Future	1	320,000	0.00	Member	Sell
13:53:32	ALBI On 03-Feb-11			Index Future	1	320,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>1,040,000</b>	<b>0.00</b>		
13:32:12	IGOV On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
13:32:12	IGOV On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
14:05:58	ILBI On 03-Feb-11			Index Future	1	170,000	0.00	Member	Buy
14:05:58	ILBI On 03-Feb-11			Index Future	1	170,000	0.00	Client	Sell
<b>Total for ILBI Index Future</b>					<b>2</b>	<b>340,000</b>	<b>0.00</b>		
11:36:21	JIBAR FUTURE 19-Sep-12			Jibar Tradeable Future	1	1,000,000	0.00	Member	Buy
11:36:21	JIBAR FUTURE 19-Sep-12			Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
12:42:31	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	20,000,000	0.00	Client	Buy
12:42:31	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>4</b>	<b>42,000,000</b>	<b>0.00</b>		
11:38:09	R207 On 03-Feb-11			Bond Future	1	1,000,000	0.00	Member	Sell
11:38:09	R207 On 03-Feb-11			Bond Future	1	1,000,000	9,316.26	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R207 Bond Future					2	2,000,000	9,316.26		
Grand Total for all Instruments					14	45,400,000	9,316.26		