



Derivatives Matched Trades Report

Report for 26/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:00:15	ALBI On 05-May-11			Index Future	1	300,000	0.00	Client	Sell
17:00:15	ALBI On 05-May-11			Index Future	1	300,000	0.00	Member	Buy
Total for ALBI Index Future					2	600,000	0.00		
9:53:20	ILBI On 03-Feb-11			Index Future	1	3,360,000	0.00	Member	Sell
9:53:20	ILBI On 03-Feb-11			Index Future	1	3,360,000	0.00	Client	Buy
9:53:20	ILBI On 05-May-11			Index Future	1	3,360,000	0.00	Member	Buy
9:53:20	ILBI On 05-May-11			Index Future	1	3,360,000	0.00	Client	Sell
10:05:01	ILBI On 03-Feb-11			Index Future	1	6,720,000	0.00	Member	Sell
10:05:01	ILBI On 03-Feb-11			Index Future	1	6,720,000	0.00	Client	Buy
10:05:01	ILBI On 05-May-11			Index Future	1	6,720,000	0.00	Member	Buy
10:05:01	ILBI On 05-May-11			Index Future	1	6,720,000	0.00	Client	Sell
10:09:37	ILBI On 03-Feb-11			Index Future	1	13,440,000	0.00	Member	Buy
10:09:37	ILBI On 03-Feb-11			Index Future	1	13,440,000	0.00	Client	Sell
10:09:37	ILBI On 05-May-11			Index Future	1	13,440,000	0.00	Member	Sell
10:09:37	ILBI On 05-May-11			Index Future	1	13,440,000	0.00	Client	Buy
Total for ILBI Index Future					12	94,080,000	0.00		
10:50:57	JIBAR FUTURE 06-Mar-11			Jibar Tradeable Future	1	120,000,000	0.00	Member	Sell
10:50:57	JIBAR FUTURE 06-Mar-11			Jibar Tradeable Future	1	120,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	240,000,000	0.00		
10:49:42	R202 On 03-Feb-11			Bond Future	1	13,100,000	216,290.17	Member	Buy
10:49:42	R202 On 03-Feb-11			Bond Future	1	13,100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R202 Bond Future					2	26,200,000	216,290.17		
Grand Total for all Instruments					18	360,880,000	216,290.17		