



Derivatives Matched Trades Report

Report for 12/03/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:20:49	ALBI On 06-May-10			Index Future	1	40,000	0.00	Client	Sell
9:20:49	ALBI On 06-May-10			Index Future	1	40,000	0.00	Client	Sell
9:20:49	ALBI On 06-May-10			Index Future	1	40,000	0.00	Client	Buy
9:20:49	ALBI On 06-May-10			Index Future	1	40,000	0.00	Client	Buy
9:20:50	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
9:20:50	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Buy
11:22:04	ALBI On 06-May-10			Index Future	1	500,000	0.00	Client	Buy
11:22:04	ALBI On 06-May-10			Index Future	1	500,000	0.00	Client	Sell
Total for ALBI Index Future					8	1,180,000	0.00		
10:59:27	JIBAR FUTU 7-Mar-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
10:59:27	JIBAR FUTU 7-Mar-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:08:40	JIBAR FUTU 7-Mar-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:08:40	JIBAR FUTU 7-Mar-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					4	1,000,000,000	0.00		
Grand Total for all Instruments					12	1,001,180,000	0.00		