



# Derivatives Matched Trades Report

Report for 31/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:20:26	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
11:20:26	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>		
13:00:06	CRD1 On 03-Feb-11			Index Future	1	20,000	0.00	Member	Buy
13:00:06	CRD1 On 03-Feb-11			Index Future	1	20,000	0.00	Client	Sell
13:00:06	CRD1 On 05-May-11			Index Future	1	20,000	0.00	Member	Sell
13:00:06	CRD1 On 05-May-11			Index Future	1	20,000	0.00	Client	Buy
<b>Total for CRD1 Index Future</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>		
11:52:17	JIBAR FUTU 09-Dec-12			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
11:52:17	JIBAR FUTU 09-Dec-12			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
13:49:59	JIBAR FUTU 09-Sep-12			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
13:49:59	JIBAR FUTU 09-Sep-12			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>4</b>	<b>120,000,000</b>	<b>0.00</b>		
13:00:06	OTH1 On 03-Feb-11			Index Future	1	30,000	0.00	Member	Buy
13:00:06	OTH1 On 03-Feb-11			Index Future	1	30,000	0.00	Client	Sell
13:00:06	OTH1 On 05-May-11			Index Future	1	30,000	0.00	Member	Sell
13:00:06	OTH1 On 05-May-11			Index Future	1	30,000	0.00	Client	Buy
<b>Total for OTH1 Index Future</b>					<b>4</b>	<b>120,000</b>	<b>0.00</b>		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:54:36	R157 On 03-Feb-11			Bond Future	1	9,500,000	120,005.48	Client	Buy
10:54:36	R157 On 03-Feb-11			Bond Future	1	70,000,000	884,250.92	Client	Buy
10:54:36	R157 On 03-Feb-11			Bond Future	1	4,600,000	58,107.92	Client	Buy
10:54:36	R157 On 03-Feb-11			Bond Future	1	11,500,000	145,269.79	Client	Buy
10:54:36	R157 On 03-Feb-11			Bond Future	1	7,700,000	97,267.60	Client	Buy
10:54:36	R157 On 03-Feb-11			Bond Future	1	4,000,000	50,528.62	Client	Buy
10:54:36	R157 On 03-Feb-11			Bond Future	1	15,000,000	189,482.34	Client	Buy
10:54:36	R157 On 03-Feb-11			Bond Future	1	9,000,000	113,689.40	Client	Buy
10:54:36	R157 On 03-Feb-11			Bond Future	1	14,500,000	183,166.26	Client	Buy
10:54:36	R157 On 03-Feb-11			Bond Future	1	2,700,000	34,106.82	Client	Buy
10:54:36	R157 On 03-Feb-11			Bond Future	1	14,000,000	176,850.18	Client	Buy
10:54:36	R157 On 05-May-11			Bond Future	1	170,000,000	2,060,649.39	Member	Buy
10:54:36	R157 On 05-May-11			Bond Future	1	7,500,000	0.00	Client	Sell
10:54:36	R157 On 03-Feb-11			Bond Future	1	170,000,000	0.00	Member	Sell
10:54:36	R157 On 03-Feb-11			Bond Future	1	7,500,000	94,741.17	Client	Buy
10:54:36	R157 On 05-May-11			Bond Future	1	9,500,000	0.00	Client	Sell
10:54:36	R157 On 05-May-11			Bond Future	1	70,000,000	0.00	Client	Sell
10:54:36	R157 On 05-May-11			Bond Future	1	4,600,000	0.00	Client	Sell
10:54:36	R157 On 05-May-11			Bond Future	1	11,500,000	0.00	Client	Sell
10:54:36	R157 On 05-May-11			Bond Future	1	7,700,000	0.00	Client	Sell
10:54:36	R157 On 05-May-11			Bond Future	1	4,000,000	0.00	Client	Sell
10:54:36	R157 On 05-May-11			Bond Future	1	15,000,000	0.00	Client	Sell
10:54:36	R157 On 05-May-11			Bond Future	1	9,000,000	0.00	Client	Sell
10:54:36	R157 On 05-May-11			Bond Future	1	14,500,000	0.00	Client	Sell
10:54:36	R157 On 05-May-11			Bond Future	1	2,700,000	0.00	Client	Sell
10:54:36	R157 On 05-May-11			Bond Future	1	14,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>					<b>26</b>	<b>680,000,000</b>	<b>4,208,115.91</b>		
12:11:48	R186 On 04-Aug-11			Bond Future	1	14,000,000	0.00	Member	Sell
12:11:48	R186 On 04-Aug-11			Bond Future	1	500,000	5,709.13	Client	Buy
12:11:48	R186 On 04-Aug-11			Bond Future	1	1,200,000	13,701.90	Client	Buy
12:11:48	R186 On 04-Aug-11			Bond Future	1	5,000,000	57,091.26	Client	Buy
12:11:48	R186 On 04-Aug-11			Bond Future	1	1,100,000	12,560.08	Client	Buy
12:11:48	R186 On 04-Aug-11			Bond Future	1	6,200,000	70,793.16	Client	Buy
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>28,000,000</b>	<b>159,855.51</b>		
15:06:48	R202 On 03-Feb-11			Bond Future	1	353,800,000	5,841,450.28	Member	Buy
15:06:48	R202 On 03-Feb-11			Bond Future	1	353,800,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:07:17	R202 On 03-Feb-11			Bond Future	1	353,800,000	0.00	Member	Sell
15:07:17	R202 On 03-Feb-11			Bond Future	1	353,800,000	5,925,123.98	Client	Buy
<b>Total for R202 Bond Future</b>					<b>4</b>	<b>1,415,200,000</b>	<b>11,766,574.26</b>		
15:04:41	R212 On 03-Feb-11			Bond Future	1	227,800,000	2,328,936.08	Member	Buy
15:04:41	R212 On 03-Feb-11			Bond Future	1	227,800,000	0.00	Client	Sell
15:05:40	R212 On 05-May-11			Bond Future	1	227,800,000	0.00	Member	Sell
15:05:40	R212 On 05-May-11			Bond Future	1	227,800,000	2,362,248.64	Client	Buy
<b>Total for R212 Bond Future</b>					<b>4</b>	<b>911,200,000</b>	<b>4,691,184.72</b>		
13:00:06	TRT1 On 03-Feb-11			Index Future	1	1,000,000	0.00	Member	Sell
13:00:06	TRT1 On 03-Feb-11			Index Future	1	1,000,000	0.00	Client	Buy
13:00:06	TRT1 On 05-May-11			Index Future	1	1,000,000	0.00	Member	Buy
13:00:06	TRT1 On 05-May-11			Index Future	1	1,000,000	0.00	Client	Sell
<b>Total for TRT1 Index Future</b>					<b>4</b>	<b>4,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments</b>					<b>58</b>	<b>3,158,640,000</b>	<b>20,825,730.40</b>		