



Derivatives Matched Trades Report

Report for 07/02/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:34:42	ALBI On 05-May-11			Index Future	1	40,000	0.00	Member	Buy
14:34:42	ALBI On 05-May-11			Index Future	1	40,000	0.00	Client	Sell
14:34:56	ALBI On 05-May-11			Index Future	1	50,000	0.00	Member	Buy
14:34:56	ALBI On 05-May-11			Index Future	1	50,000	0.00	Client	Sell
14:35:12	ALBI On 05-May-11			Index Future	1	200,000	0.00	Member	Buy
14:35:12	ALBI On 05-May-11			Index Future	1	200,000	0.00	Client	Sell
14:35:27	ALBI On 05-May-11			Index Future	1	20,000	0.00	Member	Buy
14:35:27	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
14:35:54	ALBI On 05-May-11			Index Future	1	10,000	0.00	Member	Buy
14:35:54	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future					10	640,000	0.00		
9:59:33	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
9:59:33	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
14:36:44	JIBAR FUTURE 16-Mar-11			Jibar Tradeable Future	1	25,000,000	0.00	Client	Buy
14:36:44	JIBAR FUTURE 16-Mar-11			Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
14:37:24	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	25,000,000	0.00	Member	Buy
14:37:24	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	25,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					6	200,000,000	0.00		
11:22:07	R157 On 05-May-11			Bond Future	1	800,000	9,735.92	Member	Buy
11:22:07	R157 On 05-May-11			Bond Future	1	800,000	0.00	Client	Sell
Total for R157 Bond Future					2	1,600,000	9,735.92		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Grand Total for all Instruments					18	202,240,000	9,735.92		