



# Derivatives Matched Trades Report

Report for 09/02/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:27:28	ALBI On 05-May-11			Index Future	1	180,000	0.00	Client	Buy
14:27:28	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
14:27:28	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Sell
14:27:28	ALBI On 05-May-11			Index Future	1	100,000	0.00	Client	Sell
14:27:28	ALBI On 05-May-11			Index Future	1	30,000	0.00	Client	Sell
14:27:28	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>6</b>	<b>360,000</b>	<b>0.00</b>		
14:30:11	JIBAR FUTU 15-Jun-11			Jibar Tradeable Future	1	29,000,000	0.00	Member	Buy
14:30:11	JIBAR FUTU 15-Jun-11			Jibar Tradeable Future	1	29,000,000	0.00	Member	Sell
14:30:12	JIBAR FUTU 15-Jun-11			Jibar Tradeable Future	1	21,000,000	0.00	Member	Buy
14:30:12	JIBAR FUTU 15-Jun-11			Jibar Tradeable Future	1	21,000,000	0.00	Member	Sell
14:30:27	JIBAR FUTU 20-Jul-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
14:30:27	JIBAR FUTU 20-Jul-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>6</b>	<b>200,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments</b>					<b>12</b>	<b>200,360,000</b>	<b>0.00</b>		