



Derivatives Matched Trades Report

Report for 12/08/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:06:14	JIBAR FUTU 5-Sep-10			Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
10:06:14	JIBAR FUTU 5-Sep-10			Jibar Tradeable Future	1	25,000,000	0.00	Member	Buy
10:08:06	JIBAR FUTU 5-Sep-10			Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
10:08:06	JIBAR FUTU 5-Sep-10			Jibar Tradeable Future	1	25,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	100,000,000	0.00		
11:45:13	R186 On 04-Nov-10			Bond Future	1	115,000,000	0.00	Member	Sell
11:45:13	R186 On 04-Nov-10			Bond Future	1	115,000,000	1,405,520.46	Client	Buy
Total for R186 Bond Future					2	230,000,000	1,405,520.46		
10:36:19	R209 On 04-Aug-11	8.50	Put	Bond Future	1	100,000,000	0.00	Member	Sell
10:36:19	R209 On 04-Aug-11	8.50	Put	Bond Future	1	100,000,000	0.00	Client	Buy
10:50:02	R209 On 04-Aug-11	10.10	Put	Bond Future	1	100,000,000	0.00	Member	Buy
10:50:02	R209 On 04-Aug-11	10.10	Put	Bond Future	1	100,000,000	0.00	Client	Sell
12:56:12	R209 On 04-Nov-10			Bond Future	1	1,000,000,000	7,796,812.00	Member	Buy
12:56:12	R209 On 04-Nov-10			Bond Future	1	1,000,000,000	0.00	Member	Sell
Total for R209 Bond Future					6	2,400,000,000	7,796,812.00		
Grand Total for all Instruments					12	2,730,000,000	9,202,332.46		