



# Derivatives Matched Trades Report

Report for 23/08/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:33:54	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Buy
11:33:54	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>80,000</b>	<b>0.00</b>		
14:04:13	JIBAR FUTURE 05-Sep-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
14:04:13	JIBAR FUTURE 05-Sep-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
14:07:16	JIBAR FUTURE 05-Sep-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
14:07:16	JIBAR FUTURE 05-Sep-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>4</b>	<b>1,000,000,000</b>	<b>0.00</b>		
16:24:51	R157 On 04-Nov-10			Bond Future	1	4,100,000	0.00	Client	Sell
16:24:51	R157 On 04-Nov-10			Bond Future	1	4,100,000	51,923.99	Member	Buy
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>8,200,000</b>	<b>51,923.99</b>		
16:24:51	R186 On 04-Nov-10			Bond Future	1	10,500,000	0.00	Client	Sell
16:24:51	R186 On 04-Nov-10			Bond Future	1	10,500,000	132,814.72	Member	Buy
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>21,000,000</b>	<b>132,814.72</b>		
16:24:51	R208 On 04-Nov-10			Bond Future	1	3,300,000	0.00	Client	Sell
16:24:51	R208 On 04-Nov-10			Bond Future	1	3,300,000	30,384.48	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R208 Bond Future</b>					<b>2</b>	<b>6,600,000</b>	<b>30,384.48</b>		
16:24:51	R209 On 04-Nov-10			Bond Future	1	1,200,000	9,806.71	Client	Buy
16:24:51	R209 On 04-Nov-10			Bond Future	1	1,200,000	0.00	Member	Sell
<b>Total for R209 Bond Future</b>					<b>2</b>	<b>2,400,000</b>	<b>9,806.71</b>		
<b>Grand Total for all Instruments</b>					<b>14</b>	<b>1,038,280,000</b>	<b>224,929.90</b>		