



Derivatives Matched Trades Report

Report for 27/09/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:51:19	JIBAR FUTU 7-Nov-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
10:51:19	JIBAR FUTU 7-Nov-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	500,000,000	0.00		
13:50:37	R201 On 04-Nov-10			Bond Future	1	300,000	0.00	Client	Sell
13:50:37	R201 On 04-Nov-10			Bond Future	1	27,900,000	303,999.49	Member	Buy
13:50:37	R201 On 04-Nov-10			Bond Future	1	600,000	0.00	Client	Sell
13:50:37	R201 On 04-Nov-10			Bond Future	1	900,000	0.00	Client	Sell
13:50:37	R201 On 04-Nov-10			Bond Future	1	200,000	0.00	Client	Sell
13:50:37	R201 On 04-Nov-10			Bond Future	1	200,000	0.00	Client	Sell
13:50:37	R201 On 04-Nov-10			Bond Future	1	21,900,000	0.00	Client	Sell
13:50:37	R201 On 04-Nov-10			Bond Future	1	100,000	0.00	Client	Sell
13:50:37	R201 On 04-Nov-10			Bond Future	1	2,200,000	0.00	Client	Sell
13:50:37	R201 On 04-Nov-10			Bond Future	1	1,500,000	0.00	Client	Sell
Total for R201 Bond Future					10	55,800,000	303,999.49		
Grand Total for all Instruments					12	555,800,000	303,999.49		