



Derivatives Matched Trades Report

Report for 19/10/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:45:37	GOVI On 04-Nov-10			GOVI	1	10,000	0.00	Member	Sell
14:45:37	GOVI On 04-Nov-10			GOVI	1	10,000	0.00	Client	Buy
Total for GOVI GOVI					2	20,000	0.00		
14:20:45	ILBI On 04-Nov-10			Index Future	1	20,000	0.00	Member	Sell
14:20:45	ILBI On 04-Nov-10			Index Future	1	20,000	0.00	Client	Buy
Total for ILBI Index Future					2	40,000	0.00		
9:40:33	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
9:40:33	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
9:48:19	JIBAR FdH U21-Sep-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
9:48:19	JIBAR FdH U21-Sep-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:42:41	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:42:41	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
12:03:00	JIBAR FdH U21-Sep-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
12:03:00	JIBAR FdH U21-Sep-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
13:22:18	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
13:22:18	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
13:45:30	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
13:45:30	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:07:48	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:07:48	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:10:04	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:10:04	JIBAR FdH U9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell

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Total for JIBAR FUTURE Jibar Tradeable Future					16	4,000,000,000	0.00		
11:36:18	R201 On 04-Nov-10			Bond Future	1	4,800,000	52,689.85	Client	Buy
11:36:18	R201 On 04-Nov-10			Bond Future	1	4,800,000	0.00	Client	Sell
Total for R201 Bond Future					2	9,600,000	52,689.85		
14:17:11	R212 On 03-Feb-11			Bond Future	1	11,000,000	0.00	Member	Sell
14:17:11	R212 On 03-Feb-11			Bond Future	1	11,000,000	112,640.00	Client	Buy
Total for R212 Bond Future					2	22,000,000	112,640.00		
Grand Total for all Instruments					24	4,031,660,000	165,329.85		