

Derivatives Matched Trades Report

Report for 09/02/2010

Matched Time	Contract Details	Strike Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11.00.05			libor Tradachla Futura	1	250 000 000	0.00	Member	Sall
11:08:25	JIBAR FOUNTUI5-Sep-10		Jibar Tradeable Future	1	250,000,000			Sell
11:08:25	JIBAR FOUNTUI5-Sep-10		Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:09:06	JIBAR FOUNTUI5-Sep-10		Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
11:09:06	JIBAR FOUNTU15-Sep-10		Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future				4	520,000,000	0.00		
Grand Total for	r all Instruments			4	520,000,000	0.00		