



Derivatives Matched Trades Report

Report for 18/08/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:32:22	ALBI On 04-Nov-10			Index Future	1	140,000	0.00	Client	Buy
12:32:22	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
12:32:22	ALBI On 04-Nov-10			Index Future	1	70,000	0.00	Client	Sell
12:32:22	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Sell
12:32:22	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
12:32:22	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
15:46:34	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Buy
15:46:34	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Sell
Total for ALBI Index Future					8	360,000	0.00		
17:27:45	JIBAR FUTU 08-Aug-10			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
17:27:45	JIBAR FUTU 08-Aug-10			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	200,000,000	0.00		
12:35:43	R157 On 04-Nov-10			Bond Future	1	5,000,000	63,495.52	Member	Buy
12:35:43	R157 On 04-Nov-10			Bond Future	1	5,000,000	0.00	Member	Sell
12:35:43	R157 On 04-Nov-10			Bond Future	1	5,000,000	63,483.93	Member	Buy
12:35:43	R157 On 04-Nov-10			Bond Future	1	5,000,000	0.00	Client	Sell
Total for R157 Bond Future					4	20,000,000	126,979.45		
Grand Total for all Instruments					14	220,360,000	126,979.45		