



# Derivatives Matched Trades Report

Report for 19/08/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:49:33	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Member	Buy
16:49:33	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>		
15:09:07	JIBAR FUTURE 15-Sep-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:09:07	JIBAR FUTURE 15-Sep-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:09:37	JIBAR FUTURE 15-Sep-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:09:37	JIBAR FUTURE 15-Sep-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>4</b>	<b>1,000,000,000</b>	<b>0.00</b>		
11:28:56	R157 On 04-Nov-10			Bond Future	1	2,000,000	0.00	Member	Sell
11:28:56	R157 On 04-Nov-10			Bond Future	1	2,000,000	25,375.04	Member	Buy
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>4,000,000</b>	<b>25,375.04</b>		
13:51:23	R203 On 04-Nov-10			Bond Future	1	700,000	7,193.25	Member	Buy
13:51:23	R203 On 04-Nov-10			Bond Future	1	700,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>					<b>2</b>	<b>1,400,000</b>	<b>7,193.25</b>		
13:51:23	R207 On 04-Nov-10			Bond Future	1	2,900,000	28,149.22	Member	Buy
13:51:23	R207 On 04-Nov-10			Bond Future	1	2,900,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R207 Bond Future					2	5,800,000	28,149.22		
Grand Total for all Instruments					12	1,011,280,000	60,717.51		