



# Derivatives Matched Trades Report

Report for 30/09/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:36:00	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	20,000,000	0.00	Member	Buy
16:36:00	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	20,000,000	0.00	Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>40,000,000</b>	<b>0.00</b>		
12:18:51	R157 On 04-Nov-10			Bond Future	1	1,100,000	0.00	Member	Sell
12:18:51	R157 On 04-Nov-10			Bond Future	1	1,100,000	13,994.04	Client	Buy
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>2,200,000</b>	<b>13,994.04</b>		
12:18:51	R186 On 04-Nov-10			Bond Future	1	300,000	0.00	Member	Sell
12:18:51	R186 On 04-Nov-10			Bond Future	1	300,000	3,830.56	Client	Buy
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>600,000</b>	<b>3,830.56</b>		
11:52:14	R209 On 04-Aug-11	10.10	Call	Bond Future	1	49,000,000	0.00	Member	Buy
11:52:14	R209 On 04-Aug-11	10.10	Call	Bond Future	1	49,000,000	0.00	Client	Sell
12:09:48	R209 On 04-Aug-11	10.10	Put	Bond Future	1	49,000,000	0.00	Member	Sell
12:09:48	R209 On 04-Aug-11	10.10	Put	Bond Future	1	49,000,000	0.00	Client	Buy
<b>Total for R209 Bond Future</b>					<b>4</b>	<b>196,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments</b>					<b>10</b>	<b>238,800,000</b>	<b>17,824.60</b>		