



Derivatives Matched Trades Report

Report for 21/10/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:33:08	JIBAR FUTU 09-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
13:33:08	JIBAR FUTU 09-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:52:31	JIBAR FUTU 09-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:52:31	JIBAR FUTU 09-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					4	1,000,000,000	0.00		
12:42:08	R186 On 04-Nov-10			Bond Future	1	50,000,000	630,115.10	Member	Buy
12:42:08	R186 On 04-Nov-10			Bond Future	1	50,000,000	0.00	Client	Sell
Total for R186 Bond Future					2	100,000,000	630,115.10		
15:09:33	R212 On 03-Feb-11			Bond Future	1	13,000,000	0.00	Member	Sell
15:09:33	R212 On 03-Feb-11			Bond Future	1	13,000,000	133,404.70	Client	Buy
Total for R212 Bond Future					2	26,000,000	133,404.70		
Grand Total for all Instruments					8	1,126,000,000	763,519.80		