



# Derivatives Matched Trades Report

Report for 17/02/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:29:09	ALBI On 06-May-10			Index Future	1	60,000	0.00	Client	Sell
8:29:09	ALBI On 06-May-10			Index Future	1	60,000	0.00	Member	Buy
16:43:36	ALBI On 06-May-10			Index Future	1	30,000	0.00	Member	Buy
16:43:36	ALBI On 06-May-10			Index Future	1	30,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>180,000</b>	<b>0.00</b>		
17:20:23	JIBAR FUTURE 17-Feb-10			Jibar Tradeable Future	1	750,000,000	0.00	Member	Buy
17:20:23	JIBAR FUTURE 17-Feb-10			Jibar Tradeable Future	1	750,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>1,500,000,000</b>	<b>0.00</b>		
14:01:34	R157 On 06-May-10			Bond Future	1	34,800,000	431,581.84	Member	Buy
14:01:34	R157 On 06-May-10			Bond Future	1	12,800,000	0.00	Client	Sell
14:01:34	R157 On 06-May-10			Bond Future	1	22,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>					<b>3</b>	<b>69,600,000</b>	<b>431,581.84</b>		
14:01:34	R186 On 06-May-10			Bond Future	1	18,700,000	0.00	Member	Sell
14:01:34	R186 On 06-May-10			Bond Future	1	6,900,000	80,281.20	Client	Buy
14:01:34	R186 On 06-May-10			Bond Future	1	11,800,000	137,292.48	Client	Buy
<b>Total for R186 Bond Future</b>					<b>3</b>	<b>37,400,000</b>	<b>217,573.68</b>		
<b>Grand Total for all Instruments</b>					<b>12</b>	<b>1,607,180,000</b>	<b>649,155.52</b>		