



# Derivatives Matched Trades Report

Report for 05/05/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:46:55	ALBI On 06-May-10			Index Future	1	1,000,000	0.00	Member	Sell
9:46:55	ALBI On 05-Aug-10			Index Future	1	1,000,000	0.00	Member	Buy
9:46:55	ALBI On 06-May-10			Index Future	1	1,000,000	0.00	Member	Buy
9:46:55	ALBI On 05-Aug-10			Index Future	1	1,000,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>4,000,000</b>	<b>0.00</b>		
14:38:55	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
14:38:55	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
14:39:05	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
14:39:05	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:10:24	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:10:24	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>6</b>	<b>1,500,000,000</b>	<b>0.00</b>		
13:53:07	R157 On 05-Aug-10			Bond Future	1	30,000,000	0.00	Client	Sell
13:53:07	R157 On 05-Aug-10			Bond Future	1	5,500,000	0.00	Client	Sell
13:53:07	R157 On 05-Aug-10			Bond Future	1	35,500,000	453,558.93	Member	Buy
14:20:04	R157 On 06-May-10			Bond Future	1	39,000,000	490,044.17	Client	Buy
14:20:04	R157 On 05-Aug-10			Bond Future	1	41,000,000	0.00	Client	Sell
14:20:04	R157 On 06-May-10			Bond Future	1	39,000,000	0.00	Member	Sell
14:20:04	R157 On 05-Aug-10			Bond Future	1	41,000,000	523,541.05	Member	Buy
14:33:19	R157 On 06-May-10			Bond Future	1	35,500,000	0.00	Member	Sell
14:33:19	R157 On 06-May-10			Bond Future	1	5,500,000	69,135.79	Client	Buy
14:33:19	R157 On 06-May-10			Bond Future	1	30,000,000	377,104.29	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R157 Bond Future</b>					<b>10</b>	<b>302,000,000</b>	<b>1,913,384.23</b>		
10:23:17	R186 On 05-Aug-10			Bond Future	1	866,500,000	0.00	Member	Sell
10:23:17	R186 On 05-Aug-10			Bond Future	1	866,500,000	9,967,874.60	Member	Buy
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>1,733,000,000</b>	<b>9,967,874.60</b>		
15:20:14	R203 On 05-Aug-10			Bond Future	1	2,900,000	29,297.92	Client	Buy
15:20:14	R203 On 05-Aug-10			Bond Future	1	14,000,000	0.00	Member	Sell
15:20:14	R203 On 05-Aug-10			Bond Future	1	1,400,000	14,143.82	Client	Buy
15:20:14	R203 On 05-Aug-10			Bond Future	1	6,800,000	68,698.57	Client	Buy
15:20:14	R203 On 05-Aug-10			Bond Future	1	2,900,000	29,297.92	Client	Buy
16:12:17	R203 On 06-May-10			Bond Future	1	2,900,000	0.00	Client	Sell
16:12:17	R203 On 06-May-10			Bond Future	1	6,800,000	0.00	Client	Sell
16:12:17	R203 On 06-May-10			Bond Future	1	1,400,000	0.00	Client	Sell
16:12:17	R203 On 06-May-10			Bond Future	1	14,000,000	138,979.36	Member	Buy
16:12:17	R203 On 06-May-10			Bond Future	1	2,900,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>					<b>10</b>	<b>56,000,000</b>	<b>280,417.59</b>		
16:41:34	R204 On 06-May-10			Bond Future	1	20,000,000	197,536.86	Client	Buy
16:41:34	R204 On 06-May-10			Bond Future	1	20,000,000	0.00	Member	Sell
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>40,000,000</b>	<b>197,536.86</b>		
9:34:56	R207 On 05-Aug-10	8.25	Call	Bond Future	1	10,000,000	0.00	Member	Buy
9:34:56	R207 On 05-Aug-10	9.25	Put	Bond Future	1	10,000,000	0.00	Member	Sell
9:34:56	R207 On 05-Aug-10	9.25	Put	Bond Future	1	10,000,000	0.00	Client	Buy
9:34:56	R207 On 05-Aug-10	8.25	Call	Bond Future	1	10,000,000	0.00	Client	Sell
11:58:24	R207 On 05-Aug-10			Bond Future	1	3,500,000	0.00	Member	Sell
11:58:24	R207 On 05-Aug-10	9.50	Put	Bond Future	1	15,000,000	0.00	Member	Sell
11:58:24	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Member	Buy
11:58:24	R207 On 05-Aug-10			Bond Future	1	3,500,000	31,644.00	Member	Buy
11:58:24	R207 On 05-Aug-10	9.50	Put	Bond Future	1	15,000,000	0.00	Member	Buy
11:58:24	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Member	Sell
12:11:32	R207 On 05-Aug-10			Bond Future	1	3,500,000	31,644.00	Client	Buy
12:11:32	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Sell
12:11:32	R207 On 05-Aug-10	9.50	Put	Bond Future	1	15,000,000	0.00	Client	Buy

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12:11:32	R207 On 05-Aug-10			Bond Future	1	3,500,000	0.00	Member	Sell
12:11:32	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Member	Buy
12:11:32	R207 On 05-Aug-10	9.50	Put	Bond Future	1	15,000,000	0.00	Member	Sell
15:20:14	R207 On 05-Aug-10			Bond Future	1	2,800,000	25,292.14	Client	Buy
15:20:14	R207 On 05-Aug-10			Bond Future	1	13,700,000	0.00	Member	Sell
15:20:14	R207 On 05-Aug-10			Bond Future	1	1,300,000	11,742.78	Client	Buy
15:20:14	R207 On 05-Aug-10			Bond Future	1	6,700,000	60,520.48	Client	Buy
15:20:14	R207 On 05-Aug-10			Bond Future	1	2,900,000	26,195.43	Client	Buy
16:13:24	R207 On 06-May-10			Bond Future	1	2,800,000	0.00	Client	Sell
16:13:24	R207 On 06-May-10			Bond Future	1	13,700,000	126,503.65	Member	Buy
16:13:24	R207 On 06-May-10			Bond Future	1	1,300,000	0.00	Client	Sell
16:13:24	R207 On 06-May-10			Bond Future	1	6,700,000	0.00	Client	Sell
16:13:24	R207 On 06-May-10			Bond Future	1	2,900,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>26</b>	<b>228,800,000</b>	<b>313,542.49</b>		
<b>Grand Total for all Instruments</b>					<b>60</b>	<b>3,863,800,000</b>	<b>12,672,755.77</b>		