



# Derivatives Matched Trades Report

Report for 14/06/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:33:15	JIBAR FUTU6-Mar-11			Jibar Tradeable Future	1	20,000,000	0.00	Member	Buy
16:33:15	JIBAR FUTU6-Mar-11			Jibar Tradeable Future	1	20,000,000	0.00	Client	Sell
16:33:26	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
16:33:26	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>4</b>	<b>60,000,000</b>	<b>0.00</b>		
10:21:35	R204 On 05-Aug-10	9.25	Put	Bond Future	1	24,900,000	0.00	Member	Buy
10:21:35	R204 On 05-Aug-10	9.25	Put	Bond Future	1	24,900,000	0.00	Client	Sell
10:21:35	R204 On 05-Aug-10	8.75	Put	Bond Future	1	8,300,000	0.00	Member	Sell
10:21:35	R204 On 05-Aug-10	8.75	Put	Bond Future	1	8,300,000	0.00	Client	Buy
10:21:35	R204 On 05-Aug-10	8.75	Call	Bond Future	1	8,300,000	0.00	Member	Sell
10:21:35	R204 On 05-Aug-10	8.75	Call	Bond Future	1	8,300,000	0.00	Client	Buy
10:21:35	R204 On 05-Aug-10	8.25	Call	Bond Future	1	24,900,000	0.00	Member	Buy
10:21:35	R204 On 05-Aug-10	8.25	Call	Bond Future	1	24,900,000	0.00	Client	Sell
10:21:35	R204 On 05-Aug-10	9.25	Put	Bond Future	1	24,900,000	0.00	Member	Sell
10:21:35	R204 On 05-Aug-10	8.75	Put	Bond Future	1	8,300,000	0.00	Member	Buy
10:21:35	R204 On 05-Aug-10	8.75	Call	Bond Future	1	8,300,000	0.00	Member	Buy
10:21:35	R204 On 05-Aug-10	8.25	Call	Bond Future	1	24,900,000	0.00	Member	Sell
10:21:35	R204 On 05-Aug-10	9.25	Put	Bond Future	1	24,900,000	0.00	Member	Buy
10:21:35	R204 On 05-Aug-10	8.75	Put	Bond Future	1	8,300,000	0.00	Member	Sell
10:21:35	R204 On 05-Aug-10	8.75	Call	Bond Future	1	8,300,000	0.00	Member	Sell
10:21:35	R204 On 05-Aug-10	8.25	Call	Bond Future	1	24,900,000	0.00	Member	Buy
<b>Total for R204 Bond Future</b>					<b>16</b>	<b>265,600,000</b>	<b>0.00</b>		

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Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Grand Total for all Instruments</b>					<b>20</b>	<b>325,600,000</b>	<b>0.00</b>		

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