



# Derivatives Matched Trades Report

Report for 25/06/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:01:43	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Buy
16:01:43	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
16:01:49	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Buy
16:01:49	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
16:02:27	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Member	Buy
16:02:27	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>6</b>	<b>220,000</b>	<b>0.00</b>		
15:48:56	JIBAR FUTURE 21-Jul-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
15:48:56	JIBAR FUTURE 21-Jul-10			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:48:57	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:48:57	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>4</b>	<b>1,000,000,000</b>	<b>0.00</b>		
16:08:45	R186 On 05-Aug-10			Bond Future	1	181,000,000	0.00	Member	Sell
16:08:45	R186 On 05-Aug-10			Bond Future	1	181,000,000	2,046,440.66	Member	Buy
16:26:00	R186 On 05-Aug-10			Bond Future	1	15,300,000	0.00	Member	Sell
16:26:00	R186 On 05-Aug-10			Bond Future	1	15,300,000	172,986.42	Client	Buy
16:26:52	R186 On 05-Aug-10			Bond Future	1	100,000	0.00	Member	Sell
16:26:52	R186 On 05-Aug-10			Bond Future	1	100,000	1,130.63	Client	Buy
16:27:30	R186 On 05-Aug-10			Bond Future	1	2,400,000	0.00	Member	Sell
16:27:30	R186 On 05-Aug-10			Bond Future	1	2,400,000	27,135.12	Client	Buy
16:27:55	R186 On 05-Aug-10			Bond Future	1	88,800,000	0.00	Member	Sell
16:27:55	R186 On 05-Aug-10			Bond Future	1	88,800,000	1,003,999.62	Client	Buy
16:28:34	R186 On 05-Aug-10			Bond Future	1	14,300,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:28:34	R186 On 05-Aug-10			Bond Future	1	14,300,000	161,680.12	Client	Buy
16:28:59	R186 On 05-Aug-10			Bond Future	1	2,100,000	0.00	Member	Sell
16:28:59	R186 On 05-Aug-10			Bond Future	1	2,100,000	23,743.23	Client	Buy
16:29:36	R186 On 05-Aug-10			Bond Future	1	400,000	0.00	Member	Sell
16:29:36	R186 On 05-Aug-10			Bond Future	1	400,000	4,522.52	Client	Buy
16:30:00	R186 On 05-Aug-10			Bond Future	1	16,500,000	0.00	Member	Sell
16:30:00	R186 On 05-Aug-10			Bond Future	1	16,500,000	186,553.98	Client	Buy
16:30:21	R186 On 05-Aug-10			Bond Future	1	18,300,000	0.00	Member	Sell
16:30:21	R186 On 05-Aug-10			Bond Future	1	18,300,000	206,905.33	Client	Buy
16:30:39	R186 On 05-Aug-10			Bond Future	1	22,800,000	0.00	Member	Sell
16:30:39	R186 On 05-Aug-10			Bond Future	1	22,800,000	257,783.69	Client	Buy
<b>Total for R186 Bond Future</b>					<b>22</b>	<b>724,000,000</b>	<b>4,092,881.32</b>		
<b>Grand Total for all Instruments</b>					<b>32</b>	<b>1,724,220,000</b>	<b>4,092,881.32</b>		