



# Derivatives Matched Trades Report

Report for 29/09/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:26:32	JIBAR FUTU 09-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
10:26:32	JIBAR FUTU 09-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:19:04	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	100,000	0.00	Member	Buy
11:19:04	JIBAR FUTU 05-Dec-10			Jibar Tradeable Future	1	100,000	0.00	Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>4</b>	<b>500,200,000</b>	<b>0.00</b>		
13:32:51	R204 On 04-Nov-10	9.30	Call	Bond Future	1	100,000	0.00	Member	Buy
13:32:51	R204 On 04-Nov-10	9.30	Call	Bond Future	1	100,000	0.00	Client	Sell
13:33:21	R204 On 04-Nov-10	9.30	Call	Bond Future	1	100,000	0.00	Member	Sell
13:33:21	R204 On 04-Nov-10	9.30	Call	Bond Future	1	100,000	0.00	Client	Buy
<b>Total for R204 Bond Future</b>					<b>4</b>	<b>400,000</b>	<b>0.00</b>		
11:14:33	R207 On 04-Nov-10			Bond Future	1	100,000	985.97	Member	Buy
11:14:33	R207 On 04-Nov-10			Bond Future	1	100,000	0.00	Client	Sell
11:15:31	R207 On 04-Nov-10	9.40	Call	Bond Future	1	100,000	0.00	Member	Buy
11:15:31	R207 On 04-Nov-10	9.40	Call	Bond Future	1	100,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>4</b>	<b>400,000</b>	<b>985.97</b>		
11:50:27	R209 On 04-Aug-11	8.50	Put	Bond Future	1	49,000,000	0.00	Member	Buy
11:50:27	R209 On 04-Aug-11	8.50	Put	Bond Future	1	49,000,000	0.00	Client	Sell
11:57:28	R209 On 04-Aug-11	10.10	Call	Bond Future	1	49,000,000	0.00	Member	Sell
11:57:28	R209 On 04-Aug-11	10.10	Call	Bond Future	1	49,000,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R209 Bond Future					4	196,000,000	0.00		
Grand Total for all Instruments					16	697,000,000	985.97		