



Derivatives Matched Trades Report

Report for 07/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:19:08	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:19:08	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future					2	20,000	0.00		
9:31:32	R186 On 03-Nov-11			Bond Future	1	700,000	8,435.82	Client	Buy
9:31:32	R186 On 03-Nov-11			Bond Future	1	1,300,000	0.00	Client	Sell
9:34:38	R186 On 03-Nov-11			Bond Future	1	600,000	7,230.71	Client	Buy
Total for R186 Bond Future					3	2,600,000	15,666.53		
13:43:09	R212 On 03-Nov-11			Bond Future	1	1,000,000	10,996.10	Client	Buy
13:43:09	R212 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Member	Sell
Total for R212 Bond Future					2	2,000,000	10,996.10		
Grand Total for all Instruments					7	4,620,000	26,662.63		