



Derivatives Matched Trades Report

Report for 23/07/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:27:44	ALBI On 05-Aug-10			Index Future	1	460,000	0.00	Member	Sell
14:27:44	ALBI On 05-Aug-10			Index Future	1	460,000	0.00	Member	Buy
14:27:44	ALBI On 05-Aug-10			Index Future	1	460,000	0.00	Member	Buy
14:27:44	ALBI On 05-Aug-10			Index Future	1	460,000	0.00	Client	Sell
Total for ALBI Index Future					4	1,840,000	0.00		
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,200,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,100,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,000,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	900,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	600,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	600,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	500,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	400,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	200,000,000	2,503,528.60	Member	Buy
9:21:33	R157 On 04-Nov-10			Bond Future	1	200,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	79,600,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	34,000,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	16,400,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	16,200,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	9,300,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	6,500,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	5,500,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	3,600,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	3,500,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	2,400,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	2,100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,900,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,800,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,800,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,700,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,600,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,500,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,400,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,400,000	0.00	Client	Sell
9:21:33	R157 On 04-Nov-10			Bond Future	1	1,300,000	0.00	Client	Sell
Total for R157 Bond Future					30	400,000,000	2,503,528.60		
Grand Total for all Instruments					34	401,840,000	2,503,528.60		