



Derivatives Matched Trades Report

Report for 17/09/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:50:38	R157 On 04-Nov-10			Bond Future	1	11,000,000	0.00	Member	Sell
13:50:38	R157 On 04-Nov-10			Bond Future	1	1,000,000	12,652.84	Member	Buy
13:50:38	R157 On 04-Nov-10			Bond Future	1	10,000,000	126,528.44	Member	Buy
13:50:38	R157 On 04-Nov-10			Bond Future	1	10,000,000	0.00	Member	Sell
13:50:38	R157 On 04-Nov-10			Bond Future	1	10,000,000	126,546.91	Client	Buy
13:50:38	R157 On 04-Nov-10			Bond Future	1	1,000,000	0.00	Member	Sell
13:50:38	R157 On 04-Nov-10			Bond Future	1	1,000,000	12,654.69	Client	Buy
13:50:38	R157 On 04-Nov-10			Bond Future	1	1,000,000	0.00	Member	Sell
13:50:38	R157 On 04-Nov-10			Bond Future	1	1,000,000	12,698.18	Client	Buy
15:15:17	R157 On 04-Nov-10			Bond Future	1	35,000,000	442,107.33	Member	Buy
15:15:17	R157 On 04-Nov-10			Bond Future	1	35,000,000	0.00	Client	Sell
Total for R157 Bond Future					11	116,000,000	733,188.39		
16:29:36	R186 On 04-Nov-10	8.75	Call	Bond Future	1	8,000,000	0.00	Client	Sell
16:29:36	R186 On 04-Nov-10	8.75	Call	Bond Future	1	8,000,000	0.00	Client	Buy
16:29:45	R186 On 03-Feb-11	7.75	Call	Bond Future	1	3,000,000	0.00	Client	Sell
16:29:45	R186 On 03-Feb-11	7.75	Call	Bond Future	1	3,000,000	0.00	Client	Buy
Total for R186 Bond Future					4	22,000,000	0.00		
13:51:13	R201 On 04-Nov-10			Bond Future	1	30,000,000	0.00	Member	Sell
13:51:13	R201 On 04-Nov-10			Bond Future	1	30,000,000	325,186.92	Client	Buy
Total for R201 Bond Future					2	60,000,000	325,186.92		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Grand Total for all Instruments					17	198,000,000	1,058,375.31		
