



Derivatives Matched Trades Report

Report for 28/10/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:00:55	CRD1 On 04-Nov-10			Index Future	1	20,000	0.00	Member	Buy
16:00:55	CRD1 On 04-Nov-10			Index Future	1	20,000	0.00	Client	Sell
16:00:55	CRD1 On 03-Feb-11			Index Future	1	20,000	0.00	Member	Sell
16:00:55	CRD1 On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
Total for CRD1 Index Future					4	80,000	0.00		
16:00:55	OTH1 On 04-Nov-10			Index Future	1	30,000	0.00	Member	Buy
16:00:55	OTH1 On 04-Nov-10			Index Future	1	30,000	0.00	Client	Sell
16:00:55	OTH1 On 03-Feb-11			Index Future	1	30,000	0.00	Member	Sell
16:00:55	OTH1 On 03-Feb-11			Index Future	1	30,000	0.00	Client	Buy
Total for OTH1 Index Future					4	120,000	0.00		
14:54:32	R186 On 05-May-11	8.00	Call	Bond Future	1	250,000,000	0.00	Member	Sell
14:54:32	R186 On 05-May-11	8.00	Call	Bond Future	1	250,000,000	0.00	Member	Buy
15:46:17	R186 On 05-May-11	8.00	Call	Bond Future	1	9,000,000	0.00	Member	Sell
15:46:17	R186 On 05-May-11	8.00	Call	Bond Future	1	9,000,000	0.00	Client	Buy
15:46:57	R186 On 05-May-11	8.00	Call	Bond Future	1	12,000,000	0.00	Member	Sell
15:46:57	R186 On 05-May-11	8.00	Call	Bond Future	1	12,000,000	0.00	Client	Buy
15:48:20	R186 On 05-May-11	8.00	Call	Bond Future	1	54,000,000	0.00	Member	Sell
15:48:20	R186 On 05-May-11	8.00	Call	Bond Future	1	54,000,000	0.00	Client	Buy
15:48:59	R186 On 05-May-11	8.00	Call	Bond Future	1	12,000,000	0.00	Member	Sell
15:48:59	R186 On 05-May-11	8.00	Call	Bond Future	1	12,000,000	0.00	Client	Buy
15:49:42	R186 On 05-May-11	8.00	Call	Bond Future	1	9,000,000	0.00	Member	Sell
15:49:42	R186 On 05-May-11	8.00	Call	Bond Future	1	9,000,000	0.00	Client	Buy
15:50:23	R186 On 05-May-11	8.00	Call	Bond Future	1	13,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:50:23	R186 On 05-May-11	8.00	Call	Bond Future	1	13,000,000	0.00	Client	Buy
15:51:01	R186 On 05-May-11	8.00	Call	Bond Future	1	6,000,000	0.00	Member	Sell
15:51:01	R186 On 05-May-11	8.00	Call	Bond Future	1	6,000,000	0.00	Client	Buy
15:51:34	R186 On 05-May-11	8.00	Call	Bond Future	1	1,000,000	0.00	Member	Sell
15:51:34	R186 On 05-May-11	8.00	Call	Bond Future	1	1,000,000	0.00	Client	Buy
15:52:10	R186 On 05-May-11	8.00	Call	Bond Future	1	3,000,000	0.00	Member	Sell
15:52:10	R186 On 05-May-11	8.00	Call	Bond Future	1	3,000,000	0.00	Client	Buy
15:52:46	R186 On 05-May-11	8.00	Call	Bond Future	1	8,000,000	0.00	Member	Sell
15:52:46	R186 On 05-May-11	8.00	Call	Bond Future	1	8,000,000	0.00	Client	Buy
15:57:16	R186 On 05-May-11	8.00	Call	Bond Future	1	3,000,000	0.00	Member	Sell
15:57:16	R186 On 05-May-11	8.00	Call	Bond Future	1	3,000,000	0.00	Client	Buy
15:57:27	R186 On 05-May-11	8.00	Call	Bond Future	1	8,000,000	0.00	Member	Sell
15:57:27	R186 On 05-May-11	8.00	Call	Bond Future	1	8,000,000	0.00	Client	Buy
15:57:39	R186 On 05-May-11	8.00	Call	Bond Future	1	4,000,000	0.00	Member	Sell
15:57:39	R186 On 05-May-11	8.00	Call	Bond Future	1	4,000,000	0.00	Client	Buy
15:57:52	R186 On 05-May-11	8.00	Call	Bond Future	1	25,000,000	0.00	Member	Sell
15:57:52	R186 On 05-May-11	8.00	Call	Bond Future	1	25,000,000	0.00	Client	Buy
15:58:12	R186 On 05-May-11	8.00	Call	Bond Future	1	10,000,000	0.00	Member	Sell
15:58:12	R186 On 05-May-11	8.00	Call	Bond Future	1	10,000,000	0.00	Client	Buy
15:58:26	R186 On 05-May-11	8.00	Call	Bond Future	1	6,000,000	0.00	Member	Sell
15:58:26	R186 On 05-May-11	8.00	Call	Bond Future	1	6,000,000	0.00	Client	Buy
15:58:43	R186 On 05-May-11	8.00	Call	Bond Future	1	9,000,000	0.00	Member	Sell
15:58:43	R186 On 05-May-11	8.00	Call	Bond Future	1	9,000,000	0.00	Client	Buy
15:59:09	R186 On 05-May-11	8.00	Call	Bond Future	1	18,000,000	0.00	Member	Sell
15:59:09	R186 On 05-May-11	8.00	Call	Bond Future	1	18,000,000	0.00	Client	Buy
15:59:22	R186 On 05-May-11	8.00	Call	Bond Future	1	16,000,000	0.00	Member	Sell
15:59:22	R186 On 05-May-11	8.00	Call	Bond Future	1	16,000,000	0.00	Client	Buy
15:59:28	R186 On 05-May-11	8.00	Call	Bond Future	1	24,000,000	0.00	Member	Sell
15:59:28	R186 On 05-May-11	8.00	Call	Bond Future	1	24,000,000	0.00	Client	Buy
Total for R186 Bond Future					42	1,000,000,000	0.00		
16:00:55	TRT1 On 04-Nov-10			Index Future	1	1,000,000	0.00	Member	Sell
16:00:55	TRT1 On 04-Nov-10			Index Future	1	1,000,000	0.00	Client	Buy
16:00:55	TRT1 On 03-Feb-11			Index Future	1	1,000,000	0.00	Member	Buy
16:00:55	TRT1 On 03-Feb-11			Index Future	1	1,000,000	0.00	Client	Sell
Total for TRT1 Index Future					4	4,000,000	0.00		

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					54	1,004,200,000	0.00		
