



Derivatives Matched Trades Report

Report for 29/11/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:42:29	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Member	Buy
15:42:29	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Sell
15:42:59	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
15:42:59	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					4	40,000	0.00		
9:43:15	R201 On 03-Feb-11			Bond Future	1	13,500,000	0.00	Member	Sell
9:43:15	R201 On 03-Feb-11			Bond Future	1	13,500,000	143,503.56	Client	Buy
Total for R201 Bond Future					2	27,000,000	143,503.56		
15:10:53	R203 On 03-Feb-11	8.00	Call	Bond Future	1	23,000,000	0.00	Member	Sell
15:10:53	R203 On 03-Feb-11	8.00	Call	Bond Future	1	23,000,000	0.00	Client	Buy
15:10:53	R203 On 03-Feb-11	8.00	Call	Bond Future	1	77,000,000	0.00	Member	Sell
15:10:53	R203 On 03-Feb-11	8.00	Call	Bond Future	1	77,000,000	0.00	Client	Buy
Total for R203 Bond Future					4	200,000,000	0.00		
15:13:35	R209 On 03-Feb-11			Bond Future	1	300,000	0.00	Member	Sell
15:13:35	R209 On 03-Feb-11			Bond Future	1	300,000	2,351.21	Client	Buy
15:26:37	R209 On 03-Feb-11			Bond Future	1	300,000	2,351.21	Member	Buy
15:26:37	R209 On 03-Feb-11			Bond Future	1	300,000	0.00	Member	Sell
Total for R209 Bond Future					4	1,200,000	4,702.43		

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					14	228,240,000	148,205.98		
