



Derivatives Matched Trades Report

Report for 09/12/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:12:57	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Sell
15:12:57	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
16:56:11	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Member	Sell
17:27:04	ALBI On 03-Feb-11			Index Future	1	30,000	0.00	Client	Buy
17:27:04	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future					5	100,000	0.00		
9:27:18	GOVI On 03-Feb-11			GOVI	1	10,000	0.00	Member	Sell
9:27:18	GOVI On 03-Feb-11			GOVI	1	10,000	0.00	Client	Buy
Total for GOVI GOVI					2	20,000	0.00		
13:21:35	IGOV On 03-Feb-11			Index Future	1	40,000	0.00	Client	Buy
13:21:35	IGOV On 03-Feb-11			Index Future	1	40,000	0.00	Member	Sell
Total for IGOV Index Future					2	80,000	0.00		
14:37:15	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
14:37:15	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	20,000,000	0.00		
15:36:21	R202 On 03-Feb-11			Bond Future	1	19,000,000	0.00	Member	Sell
15:36:21	R202 On 03-Feb-11			Bond Future	1	19,000,000	319,414.70	Client	Buy
15:37:39	R202 On 03-Feb-11			Bond Future	1	8,900,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:37:39	R202 On 03-Feb-11			Bond Future	1	8,900,000	149,620.57	Client	Buy
Total for R202 Bond Future					4	55,800,000	469,035.27		
15:38:24	R212 On 03-Feb-11			Bond Future	1	20,000,000	0.00	Member	Sell
15:38:24	R212 On 03-Feb-11			Bond Future	1	20,000,000	205,442.00	Client	Buy
15:38:49	R212 On 03-Feb-11			Bond Future	1	45,000,000	0.00	Member	Sell
15:38:49	R212 On 03-Feb-11			Bond Future	1	45,000,000	462,244.50	Client	Buy
Total for R212 Bond Future					4	130,000,000	667,686.50		
Grand Total for all Instruments					19	206,000,000	1,136,721.77		