



Derivatives Matched Trades Report

Report for 30/12/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:26:30	ALBI On 03-Feb-11			Index Future	1	250,000	0.00	Client	Sell
9:26:30	ALBI On 03-Feb-11			Index Future	1	250,000	0.00	Client	Buy
Total for ALBI Index Future					2	500,000	0.00		
9:59:39	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
9:59:39	JIBAR FUTURE 21-Sep-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		
11:10:20	R186 On 03-Feb-11			Bond Future	1	1,900,000	22,856.32	Member	Buy
11:10:20	R186 On 03-Feb-11			Bond Future	1	400,000	0.00	Client	Sell
11:10:20	R186 On 03-Feb-11			Bond Future	1	1,500,000	0.00	Client	Sell
Total for R186 Bond Future					3	3,800,000	22,856.32		
11:04:32	R203 On 03-Feb-11			Bond Future	1	300,000	3,140.98	Member	Buy
11:04:32	R203 On 03-Feb-11			Bond Future	1	300,000	0.00	Client	Sell
Total for R203 Bond Future					2	600,000	3,140.98		
11:04:32	R204 On 03-Feb-11			Bond Future	1	200,000	2,009.64	Member	Buy
11:04:32	R204 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R204 Bond Future					2	400,000	2,009.64		
11:04:32	R208 On 03-Feb-11			Bond Future	1	500,000	4,629.62	Member	Buy
11:04:32	R208 On 03-Feb-11			Bond Future	1	500,000	0.00	Client	Sell
Total for R208 Bond Future					2	1,000,000	4,629.62		
11:04:32	R209 On 03-Feb-11			Bond Future	1	200,000	1,614.00	Member	Buy
11:04:32	R209 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
Total for R209 Bond Future					2	400,000	1,614.00		
Grand Total for all Instruments					15	26,700,000	34,250.57		