Derivatives Matched Trades Report

Report for 12/07/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:29:41	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
9:29:41	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future					**2**	**20,000**	**0.00**		
15:30:39	R157 On 05-Aug-10			Bond Future	1	1,100,000	0.00	Client	Sell
15:30:39	R157 On 05-Aug-10			Bond Future	1	1,100,000	14,220.92	Client	Buy
Total for R157 Bond Future					**2**	**2,200,000**	**14,220.92**		
15:31:46	R186 On 05-Aug-10			Bond Future	1	900,000	0.00	Client	Sell
15:31:46	R186 On 05-Aug-10			Bond Future	1	900,000	10,427.98	Client	Buy
Total for R186 Bond Future					**2**	**1,800,000**	**10,427.98**		
15:32:29	R208 On 05-Aug-10			Bond Future	1	1,100,000	0.00	Client	Sell
15:32:29	R208 On 05-Aug-10			Bond Future	1	1,100,000	9,833.70	Client	Buy
Total for R208 Bond Future					**2**	**2,200,000**	**9,833.70**		
15:33:56	R209 On 05-Aug-10			Bond Future	1	400,000	0.00	Client	Sell
15:33:56	R209 On 05-Aug-10			Bond Future	1	400,000	3,066.96	Client	Buy
Total for R209 Bond Future					**2**	**800,000**	**3,066.96**		

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					**10**	**7,020,000**	**37,549.55**		