



Derivatives Matched Trades Report

Report for 15/12/2009

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:16:03	ALBI On 04-Feb-10			Index Future	1	30,000	0.00	Client	Sell
8:16:03	ALBI On 04-Feb-10			Index Future	1	30,000	0.00	Member	Buy
9:05:54	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Buy
9:05:54	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Sell
9:05:54	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Buy
9:05:54	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Sell
9:05:54	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Buy
9:05:54	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Sell
9:07:56	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Sell
9:07:56	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Buy
9:09:21	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Buy
9:09:21	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
9:09:36	ALBI On 06-May-10			Index Future	1	30,000	0.00	Client	Buy
9:09:36	ALBI On 06-May-10			Index Future	1	30,000	0.00	Client	Sell
Total for ALBI Index Future					14	300,000	0.00		
12:56:22	GOVI On 04-Feb-10			GOVI	1	2,700,000	0.00	Member	Buy
12:56:22	GOVI On 04-Feb-10			GOVI	1	2,700,000	0.00	Member	Sell
Total for GOVI GOVI					2	5,400,000	0.00		
13:13:39	R157 On 04-Feb-10			Bond Future	1	100,000	0.00	Client	Sell
13:13:39	R157 On 04-Feb-10			Bond Future	1	100,000	1,276.38	Client	Buy
Total for R157 Bond Future					2	200,000	1,276.38		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:14:11	R186 On 04-Feb-10			Bond Future	1	1,100,000	0.00	Client	Sell
13:14:11	R186 On 04-Feb-10			Bond Future	1	1,100,000	12,552.27	Client	Buy
Total for R186 Bond Future					2	2,200,000	12,552.27		
13:14:35	R208 On 04-Feb-10			Bond Future	1	100,000	0.00	Client	Sell
13:14:35	R208 On 04-Feb-10			Bond Future	1	100,000	858.32	Client	Buy
Total for R208 Bond Future					2	200,000	858.32		
13:14:58	R209 On 06-May-10			Bond Future	1	100,000	0.00	Client	Sell
13:14:58	R209 On 06-May-10			Bond Future	1	100,000	751.41	Client	Buy
13:19:45	R209 On 06-May-10			Bond Future	1	100,000	751.41	Client	Buy
13:19:45	R209 On 06-May-10			Bond Future	1	100,000	0.00	Client	Sell
13:20:22	R209 On 04-Feb-10			Bond Future	1	100,000	0.00	Client	Sell
13:20:22	R209 On 04-Feb-10			Bond Future	1	100,000	766.40	Client	Buy
Total for R209 Bond Future					6	600,000	2,269.22		
Grand Total for all Instruments					28	8,900,000	16,956.18		