



Derivatives Matched Trades Report

Report for 06/07/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:36:58	ALBI On 05-Aug-10			Index Future	1	120,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	410,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	70,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	530,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	250,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	570,000	0.00	Client	Buy
11:36:58	ALBI On 05-Aug-10			Index Future	1	2,250,000	0.00	Client	Sell
11:36:58	ALBI On 05-Aug-10			Index Future	1	170,000	0.00	Client	Buy
Total for ALBI Index Future					15	4,500,000	0.00		
16:15:45	R157 On 05-Aug-10			Bond Future	1	11,000,000	0.00	Member	Sell
16:15:45	R157 On 05-Aug-10			Bond Future	1	10,800,000	138,820.98	Client	Buy
16:15:45	R157 On 05-Aug-10			Bond Future	1	200,000	2,570.76	Client	Buy
Total for R157 Bond Future					3	22,000,000	141,391.73		
14:33:16	R204 On 05-Aug-10			Bond Future	1	1,000,000	9,739.97	Member	Buy
14:33:16	R204 On 05-Aug-10			Bond Future	1	1,000,000	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	2,000,000	9,739.97		
Grand Total for all Instruments					20	28,500,000	151,131.71		