Derivatives Matched Trades Report

Report for 07/12/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:56:11	ALBI On 03-Feb-11			Index Future	1	320,000	0.00	Client	Sell
12:56:11	ALBI On 03-Feb-11			Index Future	1	320,000	0.00	Client	Buy
Total for ALBI Index Future					**2**	**640,000**	**0.00**		
12:56:11	R157 On 03-Feb-11			Bond Future	1	70,000,000	902,258.84	Client	Buy
12:56:11	R157 On 03-Feb-11			Bond Future	1	70,000,000	0.00	Client	Sell
Total for R157 Bond Future					**2**	**140,000,000**	**902,258.84**		
17:21:09	R207 On 03-Feb-11			Bond Future	1	60,000,000	566,002.44	Client	Buy
17:21:09	R207 On 03-Feb-11			Bond Future	1	60,000,000	0.00	Member	Sell
Total for R207 Bond Future					**2**	**120,000,000**	**566,002.44**		
17:21:09	R209 On 03-Feb-11			Bond Future	1	70,000,000	0.00	Client	Sell
17:21:09	R209 On 03-Feb-11			Bond Future	1	70,000,000	555,685.13	Member	Buy
Total for R209 Bond Future					**2**	**140,000,000**	**555,685.13**		
Grand Total for all Instruments					**8**	**400,640,000**	**2,023,946.41**		