



Derivatives Matched Trades Report

Report for 07/09/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:02:58	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Member	Buy
12:02:58	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Client	Sell
12:03:10	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Member	Buy
12:03:10	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Client	Sell
12:03:29	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Member	Sell
12:03:29	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Buy
Total for ALBI Index Future					6	160,000	0.00		
10:13:50	R157 On 04-Nov-10			Bond Future	1	1,200,000	0.00	Member	Sell
10:13:50	R157 On 04-Nov-10			Bond Future	1	1,200,000	15,251.73	Client	Buy
10:48:51	R157 On 04-Nov-10			Bond Future	1	3,000,000	0.00	Member	Sell
10:48:51	R157 On 04-Nov-10			Bond Future	1	3,000,000	38,084.80	Client	Buy
Total for R157 Bond Future					4	8,400,000	53,336.53		
10:13:50	R186 On 04-Nov-10			Bond Future	1	3,600,000	0.00	Member	Sell
10:13:50	R186 On 04-Nov-10			Bond Future	1	3,600,000	45,360.84	Client	Buy
Total for R186 Bond Future					2	7,200,000	45,360.84		
Grand Total for all Instruments					12	15,760,000	98,697.36		