Derivatives Matched Trades Report

Report for 08/02/2010

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:33:01	ALBI	On	06-May-10			Index Future	1	40,000	0.00	Member	Sell
9:33:01	ALBI	On	06-May-10			Index Future	1	40,000	0.00	Member	Buy
15:19:47	ALBI	On	06-May-10			Index Future	1	30,000	0.00	Client	Buy
15:19:47	ALBI	On	06-May-10			Index Future	1	30,000	0.00	Client	Sell
Total for ALBI Index Future							**4**	**140,000**	**0.00**		
15:42:43	R204	On	06-May-10	9.00	Call	Bond Future	1	20,000,000	0.00	Member	Buy
15:42:43	R204	On	06-May-10	9.00	Call	Bond Future	1	20,000,000	0.00	Client	Sell
15:43:10	R204	On	06-May-10	9.00	Put	Bond Future	1	20,000,000	0.00	Member	Buy
15:43:10	R204	On	06-May-10	9.00	Put	Bond Future	1	20,000,000	0.00	Client	Sell
15:44:14	R204	On	06-May-10	9.50	Put	Bond Future	1	20,000,000	0.00	Member	Sell
15:44:14	R204	On	06-May-10	9.50	Put	Bond Future	1	20,000,000	0.00	Client	Buy
15:44:39	R204	On	06-May-10	8.50	Call	Bond Future	1	20,000,000	0.00	Member	Sell
15:44:39	R204	On	06-May-10	8.50	Call	Bond Future	1	20,000,000	0.00	Client	Buy
Total for R204 Bond Future							**8**	**160,000,000**	**0.00**		
Grand Total for all Instruments							**12**	**160,140,000**	**0.00**		