Derivatives Matched Trades Report

Report for 03/09/2010

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:29:00	ALBI	On	04-Nov-10			Index Future	1	180,000	0.00	Member	Sell
12:29:00	ALBI	On	04-Nov-10			Index Future	1	180,000	0.00	Client	Buy
Total for ALBI Index Future							**2**	**360,000**	**0.00**		
12:42:11	R201	On	04-Nov-10			Bond Future	1	13,500,000	0.00	Client	Sell
12:42:11	R201	On	04-Nov-10			Bond Future	1	13,500,000	147,440.28	Member	Buy
14:00:06	R201	On	04-Nov-10			Bond Future	1	1,800,000	19,658.70	Member	Buy
14:00:06	R201	On	04-Nov-10			Bond Future	1	1,800,000	0.00	Client	Sell
Total for R201 Bond Future							**4**	**30,600,000**	**167,098.98**		
14:34:32	R212	On	04-Nov-10			Bond Future	1	7,800,000	0.00	Member	Sell
14:34:32	R212	On	04-Nov-10			Bond Future	1	7,800,000	80,218.32	Client	Buy
14:34:51	R212	On	04-Nov-10			Bond Future	1	1,000,000	0.00	Member	Sell
14:34:51	R212	On	04-Nov-10			Bond Future	1	1,000,000	10,284.17	Client	Buy
14:35:11	R212	On	04-Nov-10			Bond Future	1	1,000,000	0.00	Member	Sell
14:35:11	R212	On	04-Nov-10			Bond Future	1	1,000,000	10,284.17	Client	Buy
14:35:23	R212	On	04-Nov-10			Bond Future	1	1,000,000	0.00	Member	Sell
14:35:23	R212	On	04-Nov-10			Bond Future	1	1,000,000	10,284.17	Client	Buy
Total for R212 Bond Future							**8**	**21,600,000**	**111,070.82**		
Grand Total for all Instruments							**14**	**52,560,000**	**278,169.80**		