



Derivatives Matched Trades Report

Report for 10/12/2009

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:43:04	ALBI On 04-Feb-10			Index Future	1	20,000	0.00	Client	Buy
12:43:04	ALBI On 04-Feb-10			Index Future	1	20,000	0.00	Member	Sell
12:43:18	ALBI On 04-Feb-10			Index Future	1	10,000	0.00	Member	Sell
12:43:18	ALBI On 04-Feb-10			Index Future	1	10,000	0.00	Client	Buy
12:43:44	ALBI On 04-Feb-10			Index Future	1	40,000	0.00	Member	Sell
12:43:44	ALBI On 04-Feb-10			Index Future	1	40,000	0.00	Client	Buy
Total for ALBI Index Future					6	140,000	0.00		
11:20:43	R186 On 04-Feb-10			Bond Future	1	14,900,000	169,607.04	Client	Buy
11:20:43	R186 On 04-Feb-10			Bond Future	1	14,900,000	0.00	Client	Sell
16:17:02	R186 On 04-Feb-10			Bond Future	1	6,400,000	72,851.35	Client	Buy
16:17:02	R186 On 04-Feb-10			Bond Future	1	6,400,000	0.00	Client	Sell
16:24:04	R186 On 04-Feb-10			Bond Future	1	10,800,000	122,936.65	Client	Buy
16:24:04	R186 On 04-Feb-10			Bond Future	1	10,800,000	0.00	Client	Sell
16:25:16	R186 On 04-Feb-10			Bond Future	1	31,400,000	357,426.92	Client	Buy
16:25:16	R186 On 04-Feb-10			Bond Future	1	31,400,000	0.00	Client	Sell
16:27:08	R186 On 04-Feb-10			Bond Future	1	162,300,000	0.00	Client	Sell
16:27:08	R186 On 04-Feb-10			Bond Future	1	162,300,000	1,847,464.63	Client	Buy
Total for R186 Bond Future					10	451,600,000	2,570,286.59		
Grand Total for all Instruments					16	451,740,000	2,570,286.59		