Derivatives Matched Trades Report

Report for 02/06/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:09:41	ALBI On 04-Aug-11			Index Future	1	20,000	0.00	Member	Buy
10:09:41	ALBI On 04-Aug-11			Index Future	1	20,000	0.00	Client	Sell
Total for ALBI Index Future					**2**	**40,000**	**0.00**		
16:30:26	R202 On 04-Aug-11			Bond Future	1	2,500,000	0.00	Member	Sell
16:30:26	R202 On 04-Aug-11			Bond Future	1	2,500,000	43,711.00	Client	Buy
16:30:26	R202 On 04-Aug-11			Bond Future	1	4,500,000	0.00	Member	Sell
16:30:26	R202 On 04-Aug-11			Bond Future	1	4,500,000	78,679.80	Client	Buy
Total for R202 Bond Future					**4**	**14,000,000**	**122,390.80**		
15:14:15	R207 On 04-Aug-11			Bond Future	1	1,000,000	9,468.70	Member	Buy
15:14:15	R207 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R207 Bond Future					**2**	**2,000,000**	**9,468.70**		
16:17:33	R212 On 04-Aug-11			Bond Future	1	4,000,000	0.00	Member	Sell
16:17:33	R212 On 04-Aug-11			Bond Future	1	4,000,000	42,575.60	Client	Buy
16:17:33	R212 On 04-Aug-11			Bond Future	1	23,000,000	0.00	Member	Sell
16:17:33	R212 On 04-Aug-11			Bond Future	1	23,000,000	244,809.70	Client	Buy
Total for R212 Bond Future					**4**	**54,000,000**	**287,385.30**		
Grand Total for all Instruments					**12**	**70,040,000**	**419,244.80**		