

Derivatives Matched Trades Report

Report for 14/01/2010

Matched Time	Contract Details	Strike Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:07:12 11:07:12 11:07:12	ALBI On 06-May-10 ALBI On 06-May-10 ALBI On 06-May-10		Index Future Index Future Index Future	1 1 1	50,000 50,000 20,000	0.00 0.00 0.00	Client Client Client	Sell Buy Sell
11:07:12	ALBI On 06-May-10		Index Future	1	20,000	0.00	Client	Buy
Total for ALBI Index Future				4	140,000	0.00		
15:32:32 15:32:32	R157 On 04-Feb-10 R157 On 04-Feb-10		Bond Future Bond Future	1 1	14,000,000 14,000,000	0.00 177,614.82	Member Client	Sell Buy
Total for R157 Bond Future				2	28,000,000	177,614.82		
Grand Total for	all Instruments			6	28,140,000	177,614.82		

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