



# Derivatives Matched Trades Report

Report for 16/04/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:30:45	ALBI On 06-May-10			Index Future	1	60,000	0.00	Member	Buy
16:30:45	ALBI On 06-May-10			Index Future	1	60,000	0.00	Client	Sell
16:31:04	ALBI On 06-May-10			Index Future	1	60,000	0.00	Member	Buy
16:31:04	ALBI On 06-May-10			Index Future	1	60,000	0.00	Client	Sell
16:31:49	ALBI On 06-May-10			Index Future	1	10,000	0.00	Member	Buy
16:31:49	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
16:32:27	ALBI On 06-May-10			Index Future	1	10,000	0.00	Member	Buy
16:32:27	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
16:32:56	ALBI On 06-May-10			Index Future	1	10,000	0.00	Member	Buy
16:32:56	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
16:34:36	ALBI On 06-May-10			Index Future	1	60,000	0.00	Member	Sell
16:34:36	ALBI On 06-May-10			Index Future	1	60,000	0.00	Client	Buy
16:34:56	ALBI On 06-May-10			Index Future	1	60,000	0.00	Member	Buy
16:34:56	ALBI On 06-May-10			Index Future	1	60,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>14</b>	<b>540,000</b>	<b>0.00</b>		
15:24:44	R186 On 06-May-10			Bond Future	1	98,800,000	1,178,052.08	Member	Buy
15:24:44	R186 On 06-May-10			Bond Future	1	700,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	200,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	1,100,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	400,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	3,300,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	700,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	2,100,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	8,900,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	3,700,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:24:44	R186 On 06-May-10			Bond Future	1	10,600,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	200,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	700,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	1,000,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	25,300,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	8,300,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	28,800,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	500,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	1,300,000	0.00	Client	Sell
15:24:44	R186 On 06-May-10			Bond Future	1	500,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>21</b>	<b>197,600,000</b>	<b>1,178,052.08</b>		
<b>Grand Total for all Instruments</b>					<b>35</b>	<b>198,140,000</b>	<b>1,178,052.08</b>		