



Derivatives Matched Trades Report

Report for 21/04/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:44:17	ALBI On 06-May-10			Index Future	1	40,000	0.00	Member	Buy
15:44:17	ALBI On 06-May-10			Index Future	1	40,000	0.00	Client	Sell
15:44:46	ALBI On 06-May-10			Index Future	1	40,000	0.00	Member	Buy
15:44:46	ALBI On 06-May-10			Index Future	1	40,000	0.00	Client	Sell
15:45:11	ALBI On 06-May-10			Index Future	1	10,000	0.00	Member	Buy
15:45:11	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
15:45:26	ALBI On 06-May-10			Index Future	1	10,000	0.00	Member	Buy
15:45:26	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
15:45:39	ALBI On 06-May-10			Index Future	1	10,000	0.00	Member	Buy
15:45:39	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
15:45:51	ALBI On 06-May-10			Index Future	1	10,000	0.00	Member	Buy
15:45:51	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
15:47:15	ALBI On 06-May-10			Index Future	1	80,000	0.00	Member	Buy
15:47:15	ALBI On 06-May-10			Index Future	1	80,000	0.00	Client	Sell
15:47:26	ALBI On 06-May-10			Index Future	1	40,000	0.00	Member	Buy
15:47:26	ALBI On 06-May-10			Index Future	1	40,000	0.00	Client	Sell
15:47:43	ALBI On 06-May-10			Index Future	1	10,000	0.00	Member	Buy
15:47:43	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
15:47:57	ALBI On 06-May-10			Index Future	1	150,000	0.00	Member	Buy
15:47:57	ALBI On 06-May-10			Index Future	1	150,000	0.00	Client	Sell
15:49:12	ALBI On 06-May-10			Index Future	1	30,000	0.00	Member	Buy
15:49:12	ALBI On 06-May-10			Index Future	1	30,000	0.00	Client	Sell
15:49:22	ALBI On 06-May-10			Index Future	1	20,000	0.00	Member	Buy
15:49:22	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Sell
15:49:43	ALBI On 06-May-10			Index Future	1	20,000	0.00	Member	Buy
15:49:43	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Sell
15:49:53	ALBI On 06-May-10			Index Future	1	20,000	0.00	Member	Buy
15:49:53	ALBI On 06-May-10			Index Future	1	20,000	0.00	Client	Sell
15:50:06	ALBI On 06-May-10			Index Future	1	10,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:50:06	ALBI	On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
15:50:17	ALBI	On 06-May-10			Index Future	1	10,000	0.00	Member	Buy
15:50:17	ALBI	On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
15:50:26	ALBI	On 06-May-10			Index Future	1	10,000	0.00	Member	Buy
15:50:26	ALBI	On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
16:07:57	ALBI	On 06-May-10			Index Future	1	10,000	0.00	Member	Buy
16:07:57	ALBI	On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
16:08:27	ALBI	On 06-May-10			Index Future	1	40,000	0.00	Member	Buy
16:08:27	ALBI	On 06-May-10			Index Future	1	40,000	0.00	Client	Sell
Total for ALBI Index Future						38	1,140,000	0.00		
10:11:08	GOVI	On 06-May-10			GOVI	1	10,000	0.00	Member	Sell
10:11:08	GOVI	On 06-May-10			GOVI	1	10,000	0.00	Client	Buy
Total for GOVI GOVI						2	20,000	0.00		
17:27:26	JIBAR FUTURE	On 21-Apr-10			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
17:27:26	JIBAR FUTURE	On 21-Apr-10			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						2	100,000,000	0.00		
15:54:30	R204	On 05-Aug-10	9.25	Put	Bond Future	1	50,000,000	0.00	Member	Sell
15:54:30	R204	On 05-Aug-10	9.25	Put	Bond Future	1	50,000,000	0.00	Client	Buy
15:55:01	R204	On 05-Aug-10	9.25	Put	Bond Future	1	20,000,000	0.00	Member	Sell
15:55:01	R204	On 05-Aug-10	9.25	Put	Bond Future	1	20,000,000	0.00	Client	Buy
15:55:33	R204	On 05-Aug-10	9.25	Put	Bond Future	1	6,000,000	0.00	Member	Sell
15:55:33	R204	On 05-Aug-10	9.25	Put	Bond Future	1	6,000,000	0.00	Client	Buy
15:56:01	R204	On 05-Aug-10	9.25	Put	Bond Future	1	1,000,000	0.00	Member	Sell
15:56:01	R204	On 05-Aug-10	9.25	Put	Bond Future	1	1,000,000	0.00	Client	Buy
15:56:27	R204	On 05-Aug-10	9.25	Put	Bond Future	1	1,000,000	0.00	Member	Sell
15:56:27	R204	On 05-Aug-10	9.25	Put	Bond Future	1	1,000,000	0.00	Client	Buy
Total for R204 Bond Future						10	156,000,000	0.00		
Grand Total for all Instruments						52	257,160,000	0.00		