Derivatives Matched Trades Report

Report for 20/05/2010

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:44:16	ALBI	On	05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
15:44:16	ALBI	On	05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
16:20:52	ALBI	On	05-Aug-10			Index Future	1	40,000	0.00	Client	Sell
16:20:52	ALBI	On	05-Aug-10			Index Future	1	40,000	0.00	Member	Buy
16:21:21	ALBI	On	05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
16:21:21	ALBI	On	05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:24:48	ALBI	On	05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:24:48	ALBI	On	05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
Total for ALBI Index Future							**8**	**160,000**	**0.00**		
14:29:32	ILBI	On	05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
14:29:32	ILBI	On	05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
Total for ILBI Index Future							**2**	**20,000**	**0.00**		
9:55:24	R204	On	05-Aug-10			Bond Future	1	1,000,000	9,602.53	Client	Buy
9:55:24	R204	On	05-Aug-10			Bond Future	1	1,000,000	0.00	Member	Sell
Total for R204 Bond Future							**2**	**2,000,000**	**9,602.53**		
Grand Total for all Instruments							**12**	**2,180,000**	**9,602.53**		