



Derivatives Matched Trades Report

Report for 23/03/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:09:27	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
16:09:27	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
16:09:27	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
16:09:27	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
16:09:27	ALBI On 06-May-10			Index Future	1	30,000	0.00	Client	Sell
16:09:27	ALBI On 06-May-10			Index Future	1	80,000	0.00	Member	Buy
16:09:27	ALBI On 06-May-10			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future					7	160,000	0.00		
12:30:05	R157 On 06-May-10			Bond Future	1	3,400,000	42,417.93	Client	Buy
12:30:05	R157 On 06-May-10			Bond Future	1	3,400,000	0.00	Member	Sell
Total for R157 Bond Future					2	6,800,000	42,417.93		
Grand Total for all Instruments					9	6,960,000	42,417.93		