



Derivatives Matched Trades Report

Report for 27/01/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:38:06	ALBI On 06-May-10			Index Future	1	500,000	0.00	Member	Sell
15:38:06	ALBI On 06-May-10			Index Future	1	500,000	0.00	Client	Buy
Total for ALBI Index Future					2	1,000,000	0.00		
15:42:29	R157 On 04-Feb-10			Bond Future	1	28,000,000	356,759.07	Member	Buy
15:42:29	R157 On 04-Feb-10			Bond Future	1	28,000,000	0.00	Client	Sell
15:42:29	R157 On 06-May-10			Bond Future	1	28,000,000	0.00	Member	Sell
15:42:29	R157 On 06-May-10			Bond Future	1	28,000,000	343,934.73	Client	Buy
Total for R157 Bond Future					4	112,000,000	700,693.81		
16:17:31	R186 On 04-Feb-10			Bond Future	1	8,100,000	0.00	Member	Sell
16:17:31	R186 On 04-Feb-10			Bond Future	1	8,100,000	90,964.52	Client	Buy
16:17:31	R186 On 06-May-10			Bond Future	1	8,100,000	92,493.65	Member	Buy
16:17:31	R186 On 06-May-10			Bond Future	1	8,100,000	0.00	Client	Sell
Total for R186 Bond Future					4	32,400,000	183,458.17		
Grand Total for all Instruments					10	145,400,000	884,151.98		