



Derivatives Matched Trades Report

Report for 28/06/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:58:46	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Client	Buy
11:58:48	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Buy
11:58:49	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Client	Buy
11:58:50	ALBI On 05-Aug-10			Index Future	1	100,000	0.00	Client	Buy
11:58:52	ALBI On 05-Aug-10			Index Future	1	220,000	0.00	Client	Sell
11:58:52	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					6	440,000	0.00		
11:43:56	R186 On 05-Aug-10	9.75	Put	Bond Future	1	48,400,000	0.00	Member	Sell
11:43:56	R186 On 05-Aug-10	9.75	Put	Bond Future	1	48,400,000	0.00	Client	Buy
11:43:56	R186 On 05-Aug-10	8.75	Call	Bond Future	1	48,400,000	0.00	Member	Sell
11:43:56	R186 On 05-Aug-10	8.75	Call	Bond Future	1	48,400,000	0.00	Client	Buy
Total for R186 Bond Future					4	193,600,000	0.00		
11:36:48	R204 On 05-Aug-10	8.70	Put	Bond Future	1	7,400,000	0.00	Member	Buy
11:36:48	R204 On 05-Aug-10	8.70	Put	Bond Future	1	7,400,000	0.00	Client	Sell
11:37:30	R204 On 05-Aug-10	8.70	Put	Bond Future	1	21,400,000	0.00	Member	Buy
11:37:30	R204 On 05-Aug-10	8.70	Put	Bond Future	1	21,400,000	0.00	Client	Sell
11:38:20	R204 On 05-Aug-10	8.70	Put	Bond Future	1	2,800,000	0.00	Member	Buy
11:38:20	R204 On 05-Aug-10	8.70	Put	Bond Future	1	2,800,000	0.00	Client	Sell
11:39:07	R204 On 05-Aug-10	8.70	Put	Bond Future	1	400,000	0.00	Member	Buy
11:39:07	R204 On 05-Aug-10	8.70	Put	Bond Future	1	400,000	0.00	Client	Sell
11:40:53	R204 On 05-Aug-10	8.70	Put	Bond Future	1	21,400,000	0.00	Member	Sell
11:40:53	R204 On 05-Aug-10	8.70	Put	Bond Future	1	21,400,000	0.00	Client	Buy
11:41:23	R204 On 05-Aug-10	8.70	Put	Bond Future	1	21,400,000	0.00	Member	Buy

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11:41:23	R204 On 05-Aug-10	8.70	Put	Bond Future	1	21,400,000	0.00	Client	Sell
Total for R204 Bond Future					12	149,600,000	0.00		
Grand Total for all Instruments					22	343,640,000	0.00		