



# Derivatives Matched Trades Report

Report for 27/08/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:35:25	ALBI On 04-Nov-10			Index Future	1	250,000	0.00	Client	Sell
15:35:25	ALBI On 04-Nov-10			Index Future	1	250,000	0.00	Client	Buy
15:35:35	ALBI On 04-Nov-10			Index Future	1	70,000	0.00	Client	Sell
15:35:35	ALBI On 04-Nov-10			Index Future	1	70,000	0.00	Client	Buy
15:35:47	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Client	Sell
15:35:47	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Client	Buy
15:35:56	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Sell
15:35:56	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Buy
15:36:06	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
15:36:06	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>					<b>10</b>	<b>800,000</b>	<b>0.00</b>		
14:27:30	R186 On 04-Nov-10			Bond Future	1	924,000,000	11,726,269.63	Member	Buy
14:27:30	R186 On 04-Nov-10			Bond Future	1	924,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>1,848,000,000</b>	<b>11,726,269.63</b>		
14:27:30	R209 On 04-Nov-10			Bond Future	1	1,050,000,000	0.00	Member	Sell
14:27:30	R209 On 04-Nov-10			Bond Future	1	1,050,000,000	8,661,220.05	Client	Buy
<b>Total for R209 Bond Future</b>					<b>2</b>	<b>2,100,000,000</b>	<b>8,661,220.05</b>		
<b>Grand Total for all Instruments</b>					<b>14</b>	<b>3,948,800,000</b>	<b>20,387,489.68</b>		