



# Derivatives Matched Trades Report

Report for 10/05/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:37:36	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Sell
16:37:36	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Buy
16:37:36	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
16:37:36	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Buy
16:37:36	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
16:37:36	ALBI On 05-Aug-10			Index Future	1	60,000	0.00	Client	Buy
16:37:36	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>7</b>	<b>240,000</b>	<b>0.00</b>		
16:05:13	GOVI On 05-Aug-10			GOVI	1	20,000	0.00	Member	Sell
16:05:13	GOVI On 05-Aug-10			GOVI	1	20,000	0.00	Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>		
16:28:09	ILBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Sell
16:28:09	ILBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Buy
<b>Total for ILBI Index Future</b>					<b>2</b>	<b>60,000</b>	<b>0.00</b>		
10:37:55	R207 On 05-Aug-10	8.25	Put	Bond Future	1	15,000,000	0.00	Client	Buy
10:37:55	R207 On 05-Aug-10	8.25	Put	Bond Future	1	15,000,000	0.00	Client	Sell
11:04:37	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Sell
11:04:37	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Buy
11:05:50	R207 On 05-Aug-10	8.25	Put	Bond Future	1	15,000,000	0.00	Client	Buy
11:05:50	R207 On 05-Aug-10	8.25	Put	Bond Future	1	15,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R207 Bond Future					6	90,000,000	0.00		
Grand Total for all Instruments					17	90,340,000	0.00		