



Derivatives Matched Trades Report

Report for 19/05/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	100,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	170,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	270,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	380,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	610,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:31:36	ALBI On 05-Aug-10			Index Future	1	2,520,000	0.00	Client	Buy
16:31:36	ALBI On 05-Aug-10			Index Future	1	790,000	0.00	Client	Sell
Total for ALBI Index Future					14	5,040,000	0.00		
12:47:50	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Client	Buy
12:47:50	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Client	Sell
13:15:40	R186 On 04-Nov-10	8.75	Call	Bond Future	1	2,000,000	0.00	Client	Sell
13:15:40	R186 On 04-Nov-10	8.75	Call	Bond Future	1	2,000,000	0.00	Client	Buy
13:17:25	R186 On 05-Aug-10	10.00	Put	Bond Future	1	18,000,000	0.00	Client	Sell
13:17:25	R186 On 05-Aug-10	10.00	Put	Bond Future	1	18,000,000	0.00	Client	Buy
13:19:23	R186 On 05-Aug-10	10.00	Put	Bond Future	1	5,000,000	0.00	Client	Buy
13:19:23	R186 On 05-Aug-10	10.00	Put	Bond Future	1	5,000,000	0.00	Client	Sell
13:20:47	R186 On 05-Aug-10	10.00	Put	Bond Future	1	4,000,000	0.00	Client	Sell
13:20:47	R186 On 05-Aug-10	10.00	Put	Bond Future	1	4,000,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R186 Bond Future					10	78,000,000	0.00		
9:34:07	R204 On 05-Aug-10	8.70	Put	Bond Future	1	800,000	0.00	Member	Sell
9:34:07	R204 On 05-Aug-10	8.70	Put	Bond Future	1	800,000	0.00	Client	Buy
9:34:08	R204 On 05-Aug-10	8.70	Put	Bond Future	1	5,600,000	0.00	Client	Buy
9:34:08	R204 On 05-Aug-10	8.70	Put	Bond Future	1	5,600,000	0.00	Member	Sell
9:34:10	R204 On 05-Aug-10	8.70	Put	Bond Future	1	15,000,000	0.00	Client	Buy
9:34:10	R204 On 05-Aug-10	8.70	Put	Bond Future	1	15,000,000	0.00	Member	Sell
9:34:11	R204 On 05-Aug-10	8.70	Put	Bond Future	1	43,600,000	0.00	Member	Sell
9:34:11	R204 On 05-Aug-10	8.70	Put	Bond Future	1	43,600,000	0.00	Client	Buy
9:36:01	R204 On 05-Aug-10	8.70	Put	Bond Future	1	5,600,000	0.00	Client	Sell
9:36:01	R204 On 05-Aug-10	8.70	Put	Bond Future	1	5,600,000	0.00	Member	Buy
9:36:03	R204 On 05-Aug-10	8.70	Put	Bond Future	1	800,000	0.00	Member	Buy
9:36:03	R204 On 05-Aug-10	8.70	Put	Bond Future	1	800,000	0.00	Client	Sell
9:36:04	R204 On 05-Aug-10	8.70	Put	Bond Future	1	15,000,000	0.00	Client	Sell
9:36:04	R204 On 05-Aug-10	8.70	Put	Bond Future	1	15,000,000	0.00	Member	Buy
9:36:05	R204 On 05-Aug-10	8.70	Put	Bond Future	1	43,600,000	0.00	Member	Buy
9:36:05	R204 On 05-Aug-10	8.70	Put	Bond Future	1	43,600,000	0.00	Client	Sell
Total for R204 Bond Future					16	260,000,000	0.00		
Grand Total for all Instruments					40	343,040,000	0.00		