



# Derivatives Matched Trades Report

Report for 26/07/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:41:29	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
10:41:29	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Buy
10:41:40	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
10:41:40	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
10:41:57	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Buy
10:41:57	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>6</b>	<b>200,000</b>	<b>0.00</b>		
10:14:37	R204 On 05-Aug-10			Bond Future	1	4,000,000	39,636.90	Client	Buy
10:14:37	R204 On 05-Aug-10			Bond Future	1	4,000,000	0.00	Member	Sell
10:15:00	R204 On 04-Nov-10			Bond Future	1	4,000,000	40,248.85	Member	Buy
10:15:00	R204 On 04-Nov-10			Bond Future	1	4,000,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>					<b>4</b>	<b>16,000,000</b>	<b>79,885.75</b>		
<b>Grand Total for all Instruments</b>					<b>10</b>	<b>16,200,000</b>	<b>79,885.75</b>		