



Derivatives Matched Trades Report

Report for 29/07/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:18:01	AL7T On 05-Aug-10			Index Future	1	200,000	0.00	Member	Buy
16:18:01	AL7T On 05-Aug-10			Index Future	1	200,000	0.00	Client	Sell
Total for AL7T Index Future					2	400,000	0.00		
15:20:39	ALBI On 05-Aug-10			Index Future	1	830,000	0.00	Client	Sell
15:20:39	ALBI On 05-Aug-10			Index Future	1	830,000	0.00	Member	Buy
15:21:17	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Buy
15:21:17	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
15:21:47	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
15:21:47	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
15:23:27	ALBI On 05-Aug-10			Index Future	1	470,000	0.00	Client	Sell
15:23:27	ALBI On 05-Aug-10			Index Future	1	470,000	0.00	Member	Buy
15:23:44	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:23:44	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:23:52	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:23:52	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:24:00	ALBI On 05-Aug-10			Index Future	1	500,000	0.00	Client	Sell
15:24:00	ALBI On 05-Aug-10			Index Future	1	500,000	0.00	Member	Buy
15:24:14	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
15:24:14	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
15:24:22	ALBI On 05-Aug-10			Index Future	1	110,000	0.00	Client	Sell
15:24:22	ALBI On 05-Aug-10			Index Future	1	110,000	0.00	Member	Buy
15:24:40	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:24:40	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:25:04	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
15:25:04	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
15:25:31	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:25:31	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:25:53	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:25:53	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:26:23	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:26:23	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:26:52	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
15:26:52	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
15:26:59	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:26:59	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:27:17	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
15:27:17	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
15:27:45	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:27:45	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:28:12	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:28:12	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:28:48	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
15:28:48	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Buy
15:28:59	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:28:59	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:29:16	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
15:29:16	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
15:29:23	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Buy
15:29:23	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
15:29:33	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
15:29:33	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
15:29:45	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:29:45	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:29:55	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:29:55	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:30:10	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Client	Sell
15:30:10	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Member	Buy
15:30:20	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
15:30:20	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
15:30:54	ALBI On 05-Aug-10			Index Future	1	550,000	0.00	Member	Buy
15:30:54	ALBI On 05-Aug-10			Index Future	1	550,000	0.00	Client	Sell
15:31:25	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Buy
15:31:25	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
15:31:53	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Member	Buy
15:31:53	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Client	Sell
15:32:19	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
15:32:19	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
15:32:43	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:32:43	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Sell
15:33:12	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
15:33:12	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
15:33:45	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
15:33:45	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
16:17:33	ALBI On 05-Aug-10			Index Future	1	360,000	0.00	Client	Sell
16:17:33	ALBI On 05-Aug-10			Index Future	1	360,000	0.00	Member	Buy
16:19:31	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:19:31	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
16:20:25	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Member	Buy
16:20:25	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Sell
16:21:03	ALBI On 05-Aug-10			Index Future	1	160,000	0.00	Member	Buy
16:21:03	ALBI On 05-Aug-10			Index Future	1	160,000	0.00	Client	Sell
16:22:17	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:22:17	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
16:22:33	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
16:22:33	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
16:22:49	ALBI On 05-Aug-10			Index Future	1	260,000	0.00	Member	Buy
16:22:49	ALBI On 05-Aug-10			Index Future	1	260,000	0.00	Client	Sell
16:23:08	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
16:23:08	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Buy
16:23:28	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Member	Buy
16:23:28	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Sell
16:23:44	ALBI On 05-Aug-10			Index Future	1	70,000	0.00	Member	Buy
16:23:44	ALBI On 05-Aug-10			Index Future	1	70,000	0.00	Client	Sell
16:24:17	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Member	Buy
16:24:17	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Client	Sell
16:24:35	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
16:24:35	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:24:53	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:24:53	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
16:25:13	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
16:25:13	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:26:28	ALBI On 05-Aug-10			Index Future	1	150,000	0.00	Member	Buy
16:26:28	ALBI On 05-Aug-10			Index Future	1	150,000	0.00	Client	Sell
16:26:59	ALBI On 05-Aug-10			Index Future	1	270,000	0.00	Client	Sell
16:26:59	ALBI On 05-Aug-10			Index Future	1	270,000	0.00	Member	Buy
16:27:17	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Member	Buy
16:27:17	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Client	Sell
16:27:30	ALBI On 05-Aug-10			Index Future	1	370,000	0.00	Member	Buy
16:27:30	ALBI On 05-Aug-10			Index Future	1	370,000	0.00	Client	Sell
16:27:45	ALBI On 05-Aug-10			Index Future	1	760,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:27:45	ALBI On 05-Aug-10			Index Future	1	760,000	0.00	Member	Buy
16:28:00	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Member	Buy
16:28:00	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Sell
16:28:15	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
16:28:15	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
16:28:29	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
16:28:29	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:28:43	ALBI On 05-Aug-10			Index Future	1	100,000	0.00	Member	Buy
16:28:43	ALBI On 05-Aug-10			Index Future	1	100,000	0.00	Client	Sell
16:28:58	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Buy
16:28:58	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Sell
16:29:11	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:29:11	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
16:29:39	ALBI On 05-Aug-10			Index Future	1	590,000	0.00	Member	Buy
16:29:39	ALBI On 05-Aug-10			Index Future	1	590,000	0.00	Client	Sell
16:29:54	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
16:29:54	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
16:38:22	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
16:38:22	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
16:49:45	ALBI On 05-Aug-10			Index Future	1	100,000	0.00	Client	Sell
16:49:45	ALBI On 05-Aug-10			Index Future	1	100,000	0.00	Member	Buy
Total for ALBI Index Future					128	13,340,000	0.00		
14:34:27	GOVI On 05-Aug-10			GOVI	1	10,000	0.00	Member	Buy
14:34:27	GOVI On 05-Aug-10			GOVI	1	10,000	0.00	Client	Sell
Total for GOVI GOVI					2	20,000	0.00		
12:06:57	R186 On 04-Nov-10			Bond Future	1	1,500,000	0.00	Client	Sell
12:06:57	R186 On 04-Nov-10			Bond Future	1	1,500,000	18,037.06	Member	Buy
Total for R186 Bond Future					2	3,000,000	18,037.06		
12:06:57	R201 On 04-Nov-10			Bond Future	1	900,000	0.00	Client	Sell
12:06:57	R201 On 04-Nov-10			Bond Future	1	900,000	9,660.08	Member	Buy
Total for R201 Bond Future					2	1,800,000	9,660.08		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:06:57	R203 On 04-Nov-10			Bond Future	1	1,300,000	0.00	Client	Sell
12:06:57	R203 On 04-Nov-10			Bond Future	1	1,300,000	13,209.03	Member	Buy
15:22:36	R203 On 05-Aug-10			Bond Future	1	10,200,000	0.00	Client	Sell
15:22:36	R203 On 05-Aug-10			Bond Future	1	11,400,000	0.00	Client	Sell
15:22:36	R203 On 05-Aug-10			Bond Future	1	16,800,000	0.00	Client	Sell
15:22:36	R203 On 05-Aug-10			Bond Future	1	19,900,000	0.00	Client	Sell
15:22:36	R203 On 05-Aug-10			Bond Future	1	58,300,000	607,331.10	Member	Buy
Total for R203 Bond Future					7	119,200,000	620,540.13		
12:06:57	R204 On 04-Nov-10			Bond Future	1	1,000,000	0.00	Client	Sell
12:06:57	R204 On 04-Nov-10			Bond Future	1	1,000,000	10,130.98	Member	Buy
Total for R204 Bond Future					2	2,000,000	10,130.98		
15:22:36	R207 On 05-Aug-10			Bond Future	1	1,300,000	0.00	Client	Sell
15:22:36	R207 On 05-Aug-10			Bond Future	1	14,700,000	0.00	Client	Sell
15:22:36	R207 On 05-Aug-10			Bond Future	1	2,800,000	0.00	Client	Sell
15:22:36	R207 On 05-Aug-10			Bond Future	1	18,800,000	176,248.91	Member	Buy
Total for R207 Bond Future					4	37,600,000	176,248.91		
12:06:57	R208 On 04-Nov-10			Bond Future	1	1,200,000	0.00	Client	Sell
12:06:57	R208 On 04-Nov-10			Bond Future	1	1,200,000	10,707.92	Member	Buy
Total for R208 Bond Future					2	2,400,000	10,707.92		
12:06:57	R209 On 04-Nov-10			Bond Future	1	800,000	0.00	Client	Sell
12:06:57	R209 On 04-Nov-10			Bond Future	1	800,000	6,150.87	Member	Buy
Total for R209 Bond Future					2	1,600,000	6,150.87		
Grand Total for all Instruments					153	181,360,000	851,475.95		