



Derivatives Matched Trades Report

Report for 30/07/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:51:18	ALBI On 04-Nov-10			Index Future	1	7,230,000	0.00	Member	Sell
14:51:18	ALBI On 04-Nov-10			Index Future	1	4,500,000	0.00	Member	Buy
14:51:18	ALBI On 04-Nov-10			Index Future	1	470,000	0.00	Member	Buy
14:51:18	ALBI On 04-Nov-10			Index Future	1	2,260,000	0.00	Member	Buy
14:51:18	ALBI On 04-Nov-10			Index Future	1	4,500,000	0.00	Member	Sell
14:51:18	ALBI On 04-Nov-10			Index Future	1	4,500,000	0.00	Client	Buy
14:51:18	ALBI On 04-Nov-10			Index Future	1	2,260,000	0.00	Member	Sell
14:51:18	ALBI On 04-Nov-10			Index Future	1	2,260,000	0.00	Client	Buy
14:51:18	ALBI On 04-Nov-10			Index Future	1	470,000	0.00	Member	Sell
14:51:18	ALBI On 04-Nov-10			Index Future	1	470,000	0.00	Client	Buy
15:03:25	ALBI On 05-Aug-10			Index Future	1	7,230,000	0.00	Member	Buy
15:03:25	ALBI On 05-Aug-10			Index Future	1	4,500,000	0.00	Member	Sell
15:03:25	ALBI On 05-Aug-10			Index Future	1	470,000	0.00	Member	Sell
15:03:25	ALBI On 05-Aug-10			Index Future	1	2,260,000	0.00	Member	Sell
15:03:25	ALBI On 05-Aug-10			Index Future	1	4,500,000	0.00	Member	Buy
15:03:25	ALBI On 05-Aug-10			Index Future	1	4,500,000	0.00	Client	Sell
15:03:25	ALBI On 05-Aug-10			Index Future	1	2,260,000	0.00	Member	Buy
15:03:25	ALBI On 05-Aug-10			Index Future	1	2,260,000	0.00	Client	Sell
15:03:25	ALBI On 05-Aug-10			Index Future	1	470,000	0.00	Member	Buy
15:03:25	ALBI On 05-Aug-10			Index Future	1	470,000	0.00	Client	Sell
15:13:17	ALBI On 05-Aug-10			Index Future	1	290,000	0.00	Member	Buy
15:13:17	ALBI On 05-Aug-10			Index Future	1	290,000	0.00	Client	Sell
15:13:24	ALBI On 04-Nov-10			Index Future	1	290,000	0.00	Member	Sell
15:13:24	ALBI On 04-Nov-10			Index Future	1	290,000	0.00	Client	Buy
15:13:41	ALBI On 05-Aug-10			Index Future	1	200,000	0.00	Member	Buy
15:13:41	ALBI On 05-Aug-10			Index Future	1	200,000	0.00	Client	Sell
15:13:50	ALBI On 04-Nov-10			Index Future	1	200,000	0.00	Member	Sell
15:13:50	ALBI On 04-Nov-10			Index Future	1	200,000	0.00	Client	Buy
15:14:10	ALBI On 05-Aug-10			Index Future	1	630,000	0.00	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:14:10	ALBI On 05-Aug-10			Index Future	1	630,000	0.00	Client	Sell
15:14:20	ALBI On 04-Nov-10			Index Future	1	630,000	0.00	Member	Sell
15:14:20	ALBI On 04-Nov-10			Index Future	1	630,000	0.00	Client	Buy
15:14:33	ALBI On 05-Aug-10			Index Future	1	200,000	0.00	Member	Buy
15:14:33	ALBI On 05-Aug-10			Index Future	1	200,000	0.00	Client	Sell
15:14:40	ALBI On 04-Nov-10			Index Future	1	200,000	0.00	Member	Sell
15:14:40	ALBI On 04-Nov-10			Index Future	1	200,000	0.00	Client	Buy
15:15:00	ALBI On 05-Aug-10			Index Future	1	800,000	0.00	Member	Buy
15:15:00	ALBI On 05-Aug-10			Index Future	1	800,000	0.00	Client	Sell
15:15:10	ALBI On 04-Nov-10			Index Future	1	800,000	0.00	Member	Sell
15:15:10	ALBI On 04-Nov-10			Index Future	1	800,000	0.00	Client	Buy
15:15:48	ALBI On 05-Aug-10			Index Future	1	80,000	0.00	Member	Buy
15:15:48	ALBI On 05-Aug-10			Index Future	1	80,000	0.00	Client	Sell
15:15:55	ALBI On 04-Nov-10			Index Future	1	80,000	0.00	Member	Sell
15:15:55	ALBI On 04-Nov-10			Index Future	1	80,000	0.00	Client	Buy
15:16:48	ALBI On 05-Aug-10			Index Future	1	60,000	0.00	Member	Buy
15:16:48	ALBI On 05-Aug-10			Index Future	1	60,000	0.00	Client	Sell
15:16:59	ALBI On 04-Nov-10			Index Future	1	60,000	0.00	Member	Sell
15:16:59	ALBI On 04-Nov-10			Index Future	1	60,000	0.00	Client	Buy
15:17:51	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Member	Buy
15:17:51	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Client	Sell
15:17:58	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Member	Sell
15:17:58	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Buy
15:18:37	ALBI On 05-Aug-10			Index Future	1	150,000	0.00	Member	Buy
15:18:37	ALBI On 05-Aug-10			Index Future	1	150,000	0.00	Client	Sell
15:18:44	ALBI On 04-Nov-10			Index Future	1	150,000	0.00	Member	Sell
15:18:44	ALBI On 04-Nov-10			Index Future	1	150,000	0.00	Client	Buy
Total for ALBI Index Future					56	67,640,000	0.00		
14:38:07	R157 On 04-Nov-10			Bond Future	1	2,100,000	0.00	Member	Sell
14:38:07	R157 On 04-Nov-10			Bond Future	1	2,100,000	26,344.48	Client	Buy
Total for R157 Bond Future					2	4,200,000	26,344.48		
14:41:12	R186 On 05-Aug-10			Bond Future	1	181,000,000	2,138,830.85	Member	Buy
14:41:12	R186 On 05-Aug-10			Bond Future	1	100,000	0.00	Client	Sell
14:41:12	R186 On 05-Aug-10			Bond Future	1	88,800,000	0.00	Client	Sell
14:41:12	R186 On 05-Aug-10			Bond Future	1	22,800,000	0.00	Client	Sell
14:41:12	R186 On 05-Aug-10			Bond Future	1	18,300,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:41:12	R186 On 05-Aug-10			Bond Future	1	2,100,000	0.00	Client	Sell
14:41:12	R186 On 05-Aug-10			Bond Future	1	14,300,000	0.00	Client	Sell
14:41:12	R186 On 05-Aug-10			Bond Future	1	16,500,000	0.00	Client	Sell
14:41:12	R186 On 05-Aug-10			Bond Future	1	400,000	0.00	Client	Sell
14:41:12	R186 On 05-Aug-10			Bond Future	1	15,300,000	0.00	Client	Sell
14:41:12	R186 On 05-Aug-10			Bond Future	1	2,400,000	0.00	Client	Sell
Total for R186 Bond Future					11	362,000,000	2,138,830.85		
9:00:01	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Member	Sell
9:00:01	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Member	Buy
9:00:01	R207 On 05-Aug-10			Bond Future	1	5,000,000	46,803.85	Member	Buy
9:00:01	R207 On 05-Aug-10			Bond Future	1	5,000,000	0.00	Member	Sell
13:47:03	R207 On 05-Aug-10			Bond Future	1	5,000,000	46,803.85	Member	Buy
13:47:03	R207 On 05-Aug-10			Bond Future	1	5,000,000	0.00	Client	Sell
13:47:10	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Member	Sell
13:47:10	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Buy
Total for R207 Bond Future					8	80,000,000	93,607.70		
Grand Total for all Instruments					77	513,840,000	2,258,783.02		