



Derivatives Matched Trades Report

Report for 19/07/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:26:54	ALBI On 05-Aug-10			Index Future	1	1,010,000	0.00	Member	Sell
16:26:54	ALBI On 05-Aug-10			Index Future	1	940,000	0.00	Member	Buy
16:26:54	ALBI On 05-Aug-10			Index Future	1	80,000	0.00	Member	Sell
16:26:54	ALBI On 05-Aug-10			Index Future	1	80,000	0.00	Client	Buy
16:26:54	ALBI On 05-Aug-10			Index Future	1	940,000	0.00	Member	Sell
16:26:54	ALBI On 05-Aug-10			Index Future	1	940,000	0.00	Client	Buy
16:26:54	ALBI On 05-Aug-10			Index Future	1	80,000	0.00	Member	Buy
16:46:55	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
16:46:55	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
16:47:05	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:47:05	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Buy
16:47:05	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
16:47:05	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
16:47:05	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future					14	4,160,000	0.00		
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	110,000,000	0.00	Member	Sell
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	3,000,000	0.00	Member	Buy
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	92,000,000	0.00	Member	Sell
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	92,000,000	0.00	Client	Buy
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Member	Sell
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Client	Buy
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	2,000,000	0.00	Member	Sell
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	2,000,000	0.00	Client	Buy
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	2,000,000	0.00	Member	Sell
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	2,000,000	0.00	Client	Buy
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	3,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	3,000,000	0.00	Client	Buy
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	92,000,000	0.00	Member	Buy
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Member	Buy
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	2,000,000	0.00	Member	Buy
15:05:56	R186 On 04-Nov-10	8.75	Call	Bond Future	1	2,000,000	0.00	Member	Buy
Total for R186 Bond Future					16	440,000,000	0.00		
Grand Total for all Instruments					30	444,160,000	0.00		