



# Derivatives Matched Trades Report

Report for 16/07/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:02:01	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Member	Buy
16:02:01	ALBI On 05-Aug-10			Index Future	1	660,000	0.00	Member	Buy
16:02:01	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Member	Sell
16:02:01	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Buy
16:02:01	ALBI On 05-Aug-10			Index Future	1	660,000	0.00	Member	Sell
16:02:01	ALBI On 05-Aug-10			Index Future	1	660,000	0.00	Client	Buy
16:02:01	ALBI On 05-Aug-10			Index Future	1	450,000	0.00	Member	Sell
16:02:01	ALBI On 05-Aug-10			Index Future	1	450,000	0.00	Client	Buy
16:02:01	ALBI On 05-Aug-10			Index Future	1	450,000	0.00	Member	Buy
16:02:01	ALBI On 05-Aug-10			Index Future	1	1,160,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>10</b>	<b>4,640,000</b>	<b>0.00</b>		
12:16:38	R186 On 05-Aug-10			Bond Future	1	7,100,000	81,549.16	Member	Buy
12:16:38	R186 On 05-Aug-10			Bond Future	1	7,100,000	0.00	Client	Sell
14:56:07	R186 On 04-Nov-10	8.75	Call	Bond Future	1	4,000,000	0.00	Client	Sell
14:56:07	R186 On 04-Nov-10	8.75	Call	Bond Future	1	4,000,000	0.00	Client	Buy
15:00:54	R186 On 04-Nov-10	8.75	Call	Bond Future	1	33,000,000	0.00	Client	Sell
15:00:54	R186 On 04-Nov-10	8.75	Call	Bond Future	1	33,000,000	0.00	Client	Buy
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>88,200,000</b>	<b>81,549.16</b>		
12:16:38	R203 On 05-Aug-10			Bond Future	1	4,600,000	47,135.94	Member	Buy
12:16:38	R203 On 05-Aug-10			Bond Future	1	4,600,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>					<b>2</b>	<b>9,200,000</b>	<b>47,135.94</b>		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:16:38	R204 On 05-Aug-10			Bond Future	1	4,100,000	40,212.46	Member	Buy
12:16:38	R204 On 05-Aug-10			Bond Future	1	4,100,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>8,200,000</b>	<b>40,212.46</b>		
12:16:38	R208 On 05-Aug-10			Bond Future	1	7,100,000	63,223.51	Member	Buy
12:16:38	R208 On 05-Aug-10			Bond Future	1	7,100,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>					<b>2</b>	<b>14,200,000</b>	<b>63,223.51</b>		
<b>Grand Total for all Instruments</b>					<b>22</b>	<b>124,440,000</b>	<b>232,121.07</b>		