



# Derivatives Matched Trades Report

Report for 20/09/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:49:16	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Member	Buy
16:49:16	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Client	Sell
16:49:43	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Member	Buy
16:49:43	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Client	Sell
16:50:08	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Member	Buy
16:50:08	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Client	Sell
16:50:32	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Member	Buy
16:50:32	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Sell
16:51:01	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Sell
16:51:01	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Buy
16:51:29	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Sell
16:51:29	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Buy
16:51:56	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Sell
16:51:56	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Buy
16:52:18	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Sell
16:52:18	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Buy
16:52:54	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Sell
16:52:54	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Buy
16:53:23	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Member	Sell
16:53:23	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Buy
16:53:44	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Sell
16:53:44	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Buy
16:54:20	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Sell
16:54:20	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>					<b>24</b>	<b>440,000</b>	<b>0.00</b>		
8:51:46	R204 On 04-Nov-10			Bond Future	1	1,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:51:46	R204 On 04-Nov-10			Bond Future	1	1,000,000	10,326.26	Client	Buy
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>2,000,000</b>	<b>10,326.26</b>		
8:52:17	R207 On 04-Nov-10			Bond Future	1	1,000,000	0.00	Member	Sell
8:52:17	R207 On 04-Nov-10			Bond Future	1	1,000,000	9,707.86	Client	Buy
<b>Total for R207 Bond Future</b>					<b>2</b>	<b>2,000,000</b>	<b>9,707.86</b>		
<b>Grand Total for all Instruments</b>					<b>28</b>	<b>4,440,000</b>	<b>20,034.12</b>		