



# Derivatives Matched Trades Report

Report for 07/05/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:13:03	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:13:03	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:13:34	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:13:34	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:14:40	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:14:40	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:15:04	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Sell
16:15:04	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Buy
16:15:30	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Sell
16:15:30	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Buy
16:16:00	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Sell
16:16:00	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Buy
16:16:28	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Member	Sell
16:16:28	ALBI On 05-Aug-10			Index Future	1	40,000	0.00	Client	Buy
16:18:33	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Member	Sell
16:18:33	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Buy
16:21:20	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Member	Sell
16:21:20	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Buy
16:22:02	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Sell
16:22:02	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Buy
16:22:26	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Sell
16:22:26	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Buy
16:22:47	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Sell
16:22:47	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Buy
16:23:11	ALBI On 05-Aug-10			Index Future	1	60,000	0.00	Member	Sell
16:23:11	ALBI On 05-Aug-10			Index Future	1	60,000	0.00	Client	Buy
16:24:07	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:24:07	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:24:38	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:24:38	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:25:10	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:25:10	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:25:32	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Sell
16:25:32	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Buy
16:25:53	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:25:53	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>					<b>36</b>	<b>900,000</b>	<b>0.00</b>		
12:10:47	R204 On 05-Aug-10			Bond Future	1	2,000,000	0.00	Member	Sell
12:10:47	R204 On 05-Aug-10			Bond Future	1	2,000,000	19,061.68	Client	Buy
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>4,000,000</b>	<b>19,061.68</b>		
12:39:50	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Buy
12:39:50	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Sell
12:40:54	R207 On 05-Aug-10	9.50	Put	Bond Future	1	15,000,000	0.00	Client	Sell
12:40:54	R207 On 05-Aug-10	9.50	Put	Bond Future	1	15,000,000	0.00	Client	Buy
12:42:24	R207 On 05-Aug-10			Bond Future	1	3,500,000	0.00	Client	Sell
12:42:24	R207 On 05-Aug-10			Bond Future	1	3,500,000	31,643.99	Client	Buy
12:43:08	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Buy
12:43:08	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Sell
12:44:45	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Buy
12:44:45	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Sell
12:45:45	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Buy
12:45:45	R207 On 05-Aug-10	8.25	Call	Bond Future	1	15,000,000	0.00	Client	Sell
12:47:00	R207 On 05-Aug-10	8.25	Put	Bond Future	1	15,000,000	0.00	Client	Buy
12:47:00	R207 On 05-Aug-10	8.25	Put	Bond Future	1	15,000,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>14</b>	<b>187,000,000</b>	<b>31,643.99</b>		
<b>Grand Total for all Instruments</b>					<b>52</b>	<b>191,900,000</b>	<b>50,705.67</b>		