



Derivatives Matched Trades Report

Report for 07/07/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:15:57	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Member	Sell
16:15:57	ALBI On 05-Aug-10			Index Future	1	50,000	0.00	Client	Buy
16:16:27	ALBI On 05-Aug-10			Index Future	1	100,000	0.00	Member	Sell
16:16:27	ALBI On 05-Aug-10			Index Future	1	100,000	0.00	Client	Buy
16:16:39	ALBI On 05-Aug-10			Index Future	1	280,000	0.00	Member	Sell
16:16:39	ALBI On 05-Aug-10			Index Future	1	280,000	0.00	Client	Buy
16:16:55	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Sell
16:16:55	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Buy
16:17:10	ALBI On 05-Aug-10			Index Future	1	130,000	0.00	Member	Sell
16:17:10	ALBI On 05-Aug-10			Index Future	1	130,000	0.00	Client	Buy
16:17:23	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Sell
16:17:23	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Buy
16:17:45	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:17:45	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:18:07	ALBI On 05-Aug-10			Index Future	1	260,000	0.00	Member	Sell
16:18:07	ALBI On 05-Aug-10			Index Future	1	260,000	0.00	Client	Buy
16:18:30	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Member	Sell
16:18:30	ALBI On 05-Aug-10			Index Future	1	30,000	0.00	Client	Buy
16:18:57	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:18:57	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:19:13	ALBI On 05-Aug-10			Index Future	1	200,000	0.00	Member	Sell
16:19:13	ALBI On 05-Aug-10			Index Future	1	200,000	0.00	Client	Buy
16:21:54	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:21:54	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:22:06	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:22:06	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:22:19	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell
16:22:19	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:22:39	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Sell

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16:22:39	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
16:22:55	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Member	Sell
16:22:55	ALBI On 05-Aug-10			Index Future	1	20,000	0.00	Client	Buy
Total for ALBI Index Future					32	2,340,000	0.00		
12:31:38	R204 On 05-Aug-10			Bond Future	1	1,000,000	9,783.09	Member	Buy
12:31:38	R204 On 05-Aug-10			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R204 Bond Future					2	2,000,000	9,783.09		
Grand Total for all Instruments					34	4,340,000	9,783.09		