



Derivatives Matched Trades Report

Report for 13/08/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:01:02	ALBI On 04-Nov-10			Index Future	1	80,000	0.00	Client	Buy
13:01:02	ALBI On 04-Nov-10			Index Future	1	80,000	0.00	Client	Sell
15:54:21	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Member	Buy
15:54:21	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Client	Sell
15:54:35	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Member	Buy
15:54:35	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Client	Sell
15:54:50	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Member	Buy
15:54:50	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Client	Sell
15:55:10	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Member	Buy
15:55:10	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Client	Sell
15:55:23	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Member	Buy
15:55:23	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Client	Sell
15:55:43	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
15:55:43	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
15:55:59	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
15:55:59	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
15:56:17	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
15:56:17	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
15:56:32	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
15:56:32	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
15:57:22	ALBI On 04-Nov-10			Index Future	1	130,000	0.00	Member	Buy
15:57:22	ALBI On 04-Nov-10			Index Future	1	130,000	0.00	Client	Sell
15:57:43	ALBI On 04-Nov-10			Index Future	1	250,000	0.00	Member	Buy
15:57:43	ALBI On 04-Nov-10			Index Future	1	250,000	0.00	Client	Sell
15:58:04	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Member	Buy
15:58:04	ALBI On 04-Nov-10			Index Future	1	40,000	0.00	Client	Sell
15:58:30	ALBI On 04-Nov-10			Index Future	1	50,000	0.00	Member	Buy
15:58:30	ALBI On 04-Nov-10			Index Future	1	50,000	0.00	Client	Sell
15:58:50	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Member	Buy

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15:58:50	ALBI On 04-Nov-10			Index Future	1	30,000	0.00	Client	Sell
15:59:05	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
15:59:05	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
15:59:29	ALBI On 04-Nov-10			Index Future	1	100,000	0.00	Member	Buy
15:59:29	ALBI On 04-Nov-10			Index Future	1	100,000	0.00	Client	Sell
15:59:40	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Member	Buy
15:59:40	ALBI On 04-Nov-10			Index Future	1	20,000	0.00	Client	Sell
15:59:59	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
15:59:59	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
16:00:18	ALBI On 04-Nov-10			Index Future	1	560,000	0.00	Member	Buy
16:00:18	ALBI On 04-Nov-10			Index Future	1	560,000	0.00	Client	Sell
16:00:31	ALBI On 04-Nov-10			Index Future	1	70,000	0.00	Member	Buy
16:00:31	ALBI On 04-Nov-10			Index Future	1	70,000	0.00	Client	Sell
16:00:57	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
16:00:57	ALBI On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
16:01:09	ALBI On 04-Nov-10			Index Future	1	160,000	0.00	Member	Buy
16:01:09	ALBI On 04-Nov-10			Index Future	1	160,000	0.00	Client	Sell
16:19:46	ALBI On 04-Nov-10			Index Future	1	130,000	0.00	Client	Sell
16:19:46	ALBI On 04-Nov-10			Index Future	1	130,000	0.00	Client	Buy
16:30:02	ALBI On 04-Nov-10			Index Future	1	360,000	0.00	Member	Buy
16:30:02	ALBI On 04-Nov-10			Index Future	1	360,000	0.00	Client	Sell
16:30:15	ALBI On 04-Nov-10			Index Future	1	760,000	0.00	Member	Buy
16:30:15	ALBI On 04-Nov-10			Index Future	1	760,000	0.00	Client	Sell
Total for ALBI Index Future					52	5,880,000	0.00		
15:28:41	ILBI On 04-Nov-10			Index Future	1	1,410,000	0.00	Member	Buy
15:28:41	ILBI On 04-Nov-10			Index Future	1	1,410,000	0.00	Client	Sell
15:28:55	ILBI On 04-Nov-10			Index Future	1	1,410,000	0.00	Member	Sell
15:28:55	ILBI On 04-Nov-10			Index Future	1	1,410,000	0.00	Client	Buy
Total for ILBI Index Future					4	5,640,000	0.00		
16:07:41	R157 On 04-Nov-10			Bond Future	1	5,000,000	63,268.84	Member	Buy
16:07:41	R157 On 04-Nov-10			Bond Future	1	5,000,000	0.00	Member	Sell
16:07:41	R157 On 04-Nov-10			Bond Future	1	5,000,000	63,257.30	Member	Buy
16:07:41	R157 On 04-Nov-10			Bond Future	1	5,000,000	0.00	Client	Sell
Total for R157 Bond Future					4	20,000,000	126,526.14		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Grand Total for all Instruments					60	31,520,000	126,526.14		
