



Derivatives Matched Trades Report

Report for 26/11/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:09:21	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
10:09:21	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Buy
10:09:21	ALBI On 05-May-11			Index Future	1	10,000	0.00	Client	Buy
13:47:13	ALBI On 03-Feb-11			Index Future	1	400,000	0.00	Client	Sell
13:47:13	ALBI On 03-Feb-11			Index Future	1	50,000	0.00	Client	Buy
13:47:13	ALBI On 03-Feb-11			Index Future	1	40,000	0.00	Client	Buy
13:47:13	ALBI On 03-Feb-11			Index Future	1	30,000	0.00	Client	Buy
13:47:13	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
13:47:13	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
13:47:13	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
13:47:13	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
13:47:13	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy
13:47:13	ALBI On 03-Feb-11			Index Future	1	70,000	0.00	Client	Buy
13:47:13	ALBI On 03-Feb-11			Index Future	1	60,000	0.00	Client	Buy
13:47:13	ALBI On 03-Feb-11			Index Future	1	60,000	0.00	Client	Buy
14:49:35	ALBI On 03-Feb-11			Index Future	1	200,000	0.00	Member	Sell
14:49:35	ALBI On 03-Feb-11			Index Future	1	200,000	0.00	Client	Buy
14:49:52	ALBI On 03-Feb-11			Index Future	1	60,000	0.00	Member	Sell
14:49:52	ALBI On 03-Feb-11			Index Future	1	60,000	0.00	Client	Buy
14:50:08	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
14:50:08	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
14:50:27	ALBI On 03-Feb-11			Index Future	1	70,000	0.00	Member	Sell
14:50:27	ALBI On 03-Feb-11			Index Future	1	70,000	0.00	Client	Buy
14:51:07	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
14:51:07	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
14:51:22	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
14:51:22	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
14:51:39	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Member	Sell
14:51:39	ALBI On 03-Feb-11			Index Future	1	20,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:52:10	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
14:52:10	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
14:52:24	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
14:52:24	ALBI On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					33	1,640,000	0.00		
9:19:46	R157 On 03-Feb-11			Bond Future	1	1,000,000	0.00	Member	Sell
9:19:46	R157 On 03-Feb-11			Bond Future	1	1,000,000	12,887.22	Member	Buy
9:19:46	R157 On 03-Feb-11			Bond Future	1	1,000,000	0.00	Client	Sell
9:19:46	R157 On 03-Feb-11			Bond Future	1	1,000,000	12,888.53	Member	Buy
13:52:25	R157 On 03-Feb-11			Bond Future	1	15,000,000	0.00	Client	Sell
13:52:25	R157 On 03-Feb-11			Bond Future	1	4,000,000	0.00	Client	Sell
13:52:25	R157 On 03-Feb-11			Bond Future	1	7,500,000	0.00	Client	Sell
13:52:25	R157 On 03-Feb-11			Bond Future	1	11,000,000	0.00	Client	Sell
13:52:25	R157 On 03-Feb-11			Bond Future	1	4,500,000	0.00	Client	Sell
13:52:25	R157 On 03-Feb-11			Bond Future	1	9,000,000	0.00	Client	Sell
13:52:25	R157 On 03-Feb-11			Bond Future	1	5,000,000	0.00	Client	Sell
13:52:25	R157 On 03-Feb-11			Bond Future	1	13,000,000	0.00	Client	Sell
13:52:25	R157 On 03-Feb-11			Bond Future	1	2,400,000	0.00	Client	Sell
13:52:25	R157 On 03-Feb-11			Bond Future	1	13,000,000	0.00	Client	Sell
13:52:25	R157 On 03-Feb-11			Bond Future	1	4,000,000	0.00	Client	Sell
13:52:25	R157 On 03-Feb-11			Bond Future	1	88,400,000	1,134,896.26	Client	Buy
Total for R157 Bond Future					16	180,800,000	1,160,672.01		
14:48:37	R201 On 03-Feb-11			Bond Future	1	1,500,000	0.00	Member	Sell
14:48:37	R201 On 03-Feb-11			Bond Future	1	1,500,000	15,944.84	Client	Buy
Total for R201 Bond Future					2	3,000,000	15,944.84		
16:11:04	R202 On 03-Feb-11			Bond Future	1	8,000,000	134,914.40	Member	Buy
16:11:04	R202 On 03-Feb-11			Bond Future	1	8,000,000	0.00	Client	Sell
Total for R202 Bond Future					2	16,000,000	134,914.40		
Grand Total for all Instruments					53	201,440,000	1,311,531.25		