



Derivatives Matched Trades Report

Report for 19/04/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:35:08	ALBI On 05-May-11			Index Future	1	1,310,000	0.00	Client	Buy
9:35:08	ALBI On 05-May-11			Index Future	1	250,000	0.00	Client	Sell
9:35:08	ALBI On 04-Aug-11			Index Future	1	1,310,000	0.00	Client	Sell
9:35:08	ALBI On 04-Aug-11			Index Future	1	250,000	0.00	Client	Buy
10:26:10	ALBI On 05-May-11			Index Future	1	150,000	0.00	Client	Sell
10:26:10	ALBI On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
10:26:10	ALBI On 05-May-11			Index Future	1	30,000	0.00	Client	Sell
10:26:10	ALBI On 05-May-11			Index Future	1	30,000	0.00	Client	Sell
10:26:10	ALBI On 05-May-11			Index Future	1	500,000	0.00	Client	Sell
10:26:10	ALBI On 05-May-11			Index Future	1	160,000	0.00	Client	Sell
10:26:10	ALBI On 05-May-11			Index Future	1	170,000	0.00	Client	Sell
10:27:05	ALBI On 04-Aug-11			Index Future	1	150,000	0.00	Client	Buy
10:27:05	ALBI On 04-Aug-11			Index Future	1	20,000	0.00	Client	Buy
10:27:05	ALBI On 04-Aug-11			Index Future	1	30,000	0.00	Client	Buy
10:27:05	ALBI On 04-Aug-11			Index Future	1	30,000	0.00	Client	Buy
10:27:05	ALBI On 04-Aug-11			Index Future	1	500,000	0.00	Client	Buy
10:27:05	ALBI On 04-Aug-11			Index Future	1	160,000	0.00	Client	Buy
10:27:05	ALBI On 04-Aug-11			Index Future	1	170,000	0.00	Client	Buy
Total for ALBI Index Future					18	5,240,000	0.00		
11:13:43	JIBAR FUTURE 20-Mar-13			Jibar Tradeable Future	1	29,000,000	0.00	Member	Buy
11:13:43	JIBAR FUTURE 20-Mar-13			Jibar Tradeable Future	1	29,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	58,000,000	0.00		
14:22:23	R186 On 03-Nov-11			Bond Future	1	2,100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:22:23	R186 On 03-Nov-11			Bond Future	1	2,100,000	24,566.33	Client	Buy
Total for R186 Bond Future					2	4,200,000	24,566.33		
Grand Total for all Instruments					22	67,440,000	24,566.33		