

Derivatives Matched Trades Report

Report for 29/04/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:17:15	ALBI On 04-Aug-11			Index Future	1	400,000	0.00	Client	Sell
11:17:15	ALBI On 04-Aug-11			Index Future	1	400,000	0.00	Client	Buy
11:17:15	ALBI On 03-Nov-11			Index Future	1	400,000	0.00	Client	Buy
11:17:15	ALBI On 03-Nov-11			Index Future	1	400,000	0.00	Client	Sell
11:26:09	ALBI On 04-Aug-11			Index Future	1	400,000	0.00	Member	Buy
11:26:09	ALBI On 04-Aug-11			Index Future	1	400,000	0.00	Client	Sell
11:26:09	ALBI On 03-Nov-11			Index Future	1	400,000	0.00	Member	Sell
11:26:09	ALBI On 03-Nov-11			Index Future	1	400,000	0.00	Client	Buy
11:30:12	ALBI On 05-May-11			Index Future	1	150,000	0.00	Member	Sell
11:30:12	ALBI On 05-May-11			Index Future	1	150,000	0.00	Member	Buy
11:30:23	ALBI On 04-Aug-11			Index Future	1	150,000	0.00	Member	Buy
11:30:24	ALBI On 04-Aug-11			Index Future	1	150,000	0.00	Member	Sell
12:21:00	ALBI On 04-Aug-11			Index Future	1	20,000	0.00	Member	Sell
12:21:00	ALBI On 04-Aug-11			Index Future	1	20,000	0.00	Client	Buy
12:21:00	ALBI On 04-Aug-11			Index Future	1	20,000	0.00	Member	Buy
12:21:00	ALBI On 04-Aug-11			Index Future	1	20,000	0.00	Client	Sell
13:10:42	ALBI On 05-May-11			Index Future	1	390,000	0.00	Client	Buy
13:10:42	ALBI On 05-May-11			Index Future	1	390,000	0.00	Client	Sell
13:10:42	ALBI On 04-Aug-11			Index Future	1	390,000	0.00	Client	Sell
13:10:42	ALBI On 04-Aug-11			Index Future	1	390,000	0.00	Client	Buy
Total for ALBI Index Future					20	5,440,000	0.00		
12:10:51	R210 On 05-May-11			Bond Future	1	2,800,000	35,207.59	Member	Buy
12:10:51	R210 On 05-May-11			Bond Future	1	2,800,000	0.00	Client	Sell
12:10:51	R210 On 04-Aug-11			Bond Future	1	2,800,000	0.00	Member	Sell
12:10:51	R210 On 04-Aug-11			Bond Future	1	2,800,000	35,721.76	Client	Buy
12:13:55	R210 On 05-May-11			Bond Future	1	500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:13:55	R210 On 05-May-11			Bond Future	1	500,000	6,287.07	Client	Buy
Total for R210 Bond Future					6	12,200,000	77,216.42		
12:27:14	R212 On 05-May-11			Bond Future	1	25,000,000	0.00	Client	Sell
12:27:14	R212 On 05-May-11			Bond Future	1	25,000,000	260,226.63	Client	Buy
12:27:14	R212 On 04-Aug-11			Bond Future	1	25,000,000	260,413.80	Client	Buy
12:27:14	R212 On 04-Aug-11			Bond Future	1	25,000,000	0.00	Client	Sell
12:34:00	R212 On 05-May-11			Bond Future	1	25,000,000	0.00	Member	Sell
12:34:00	R212 On 05-May-11			Bond Future	1	25,000,000	260,229.00	Client	Buy
12:34:00	R212 On 04-Aug-11			Bond Future	1	25,000,000	260,420.50	Member	Buy
12:34:00	R212 On 04-Aug-11			Bond Future	1	25,000,000	0.00	Client	Sell
12:38:35	R212 On 05-May-11			Bond Future	1	12,000,000	0.00	Member	Sell
12:38:35	R212 On 05-May-11			Bond Future	1	12,000,000	124,908.78	Client	Buy
12:38:35	R212 On 05-May-11			Bond Future	1	12,000,000	124,909.92	Member	Buy
12:38:35	R212 On 05-May-11			Bond Future	1	12,000,000	0.00	Client	Sell
12:41:34	R212 On 04-Aug-11			Bond Future	1	6,000,000	0.00	Member	Sell
12:41:34	R212 On 04-Aug-11			Bond Future	1	6,000,000	62,499.31	Client	Buy
12:41:34	R212 On 04-Aug-11			Bond Future	1	6,000,000	62,500.92	Member	Buy
12:41:34	R212 On 04-Aug-11			Bond Future	1	6,000,000	0.00	Client	Sell
Total for R212 Bond Future					16	272,000,000	1,416,108.86		
Grand Total for all Instruments					42	289,640,000	1,493,325.28		