

Derivatives Matched Trades Report

Report for 26/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:40:15	ALBI On 03-Nov-11			Index Future	1	50,000	0.00	Client	Sell
14:40:15	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Sell
14:40:15	ALBI On 03-Nov-11			Index Future	1	390,000	0.00	Client	Sell
14:40:15	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Client	Sell
14:40:15	ALBI On 03-Nov-11			Index Future	1	390,000	0.00	Member	Buy
14:40:15	ALBI On 03-Nov-11			Index Future	1	50,000	0.00	Member	Buy
14:40:15	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Member	Buy
14:40:15	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Member	Buy
16:24:12	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Buy
16:24:12	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:24:12	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:24:12	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:24:12	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:24:12	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:24:12	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:24:12	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:24:12	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:24:12	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	570,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	150,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	380,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	50,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	500,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	160,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	220,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	500,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	220,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	380,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	150,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	50,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	160,000	0.00	Member	Sell
16:28:26	ALBI On 03-Nov-11			Index Future	1	570,000	0.00	Member	Sell
Total for ALBI Index Future					80	6,260,000	0.00		
12:43:05	JIBAR FUTURE On 16-Nov-11			Jibar Tradeable Future	1	70,000,000	0.00	Client	Buy
12:43:05	JIBAR FUTURE On 16-Nov-11			Jibar Tradeable Future	1	70,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	140,000,000	0.00		
17:05:18	R202 On 03-Nov-11			Bond Future	1	6,000,000	0.00	Member	Sell
17:05:18	R202 On 03-Nov-11			Bond Future	1	6,000,000	107,317.20	Member	Buy
Total for R202 Bond Future					2	12,000,000	107,317.20		
15:54:46	R208 On 03-Nov-11			Bond Future	1	2,800,000	25,516.67	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	300,000	2,733.93	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	1,300,000	11,847.02	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	100,000	911.31	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	400,000	3,645.24	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	1,500,000	13,669.64	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	300,000	2,733.93	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	200,000	1,822.62	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	1,100,000	10,024.41	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	500,000	4,556.55	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	700,000	6,379.17	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	1,700,000	15,492.26	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	1,800,000	16,403.57	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	600,000	5,467.86	Client	Buy
15:54:46	R208 On 03-Nov-11			Bond Future	1	500,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	300,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	2,800,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	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
15:54:46	R208 On 03-Nov-11			Bond Future	1	1,500,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	700,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	400,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	1,100,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	200,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	1,300,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	1,700,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	600,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	300,000	0.00	Member	Sell
15:54:46	R208 On 03-Nov-11			Bond Future	1	1,800,000	0.00	Member	Sell
Total for R208 Bond Future					28	26,600,000	121,204.18		
Grand Total for all Instruments					112	184,860,000	228,521.38		