



Derivatives Matched Trades Report

Report for 05/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	670,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	50,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	130,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	100,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	450,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy

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12:41:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	600,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	210,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	260,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	50,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	130,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	100,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	450,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	260,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	210,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	670,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	600,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:41:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:40:55	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:40:55	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:40:55	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:40:55	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:40:55	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:40:55	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:40:55	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
15:40:55	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
Total for ALBI Index Future					84	6,200,000	0.00		
9:27:03	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
9:27:03	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00		
10:02:37	R157 On 03-Nov-11			Bond Future	1	1,800,000	22,330.09	Client	Buy
10:02:37	R157 On 03-Nov-11			Bond Future	1	1,800,000	0.00	Member	Sell
11:08:02	R157 On 03-Nov-11			Bond Future	1	159,800,000	1,979,515.63	Client	Buy
11:08:02	R157 On 03-Nov-11			Bond Future	1	159,800,000	0.00	Member	Sell
Total for R157 Bond Future					4	323,200,000	2,001,845.72		
9:44:20	R186 On 03-Nov-11			Bond Future	1	86,100,000	0.00	Client	Sell
9:44:20	R186 On 03-Nov-11			Bond Future	1	86,100,000	1,031,724.33	Member	Buy
Total for R186 Bond Future					2	172,200,000	1,031,724.33		
14:34:15	R202 On 03-Nov-11			Bond Future	1	3,000,000	53,663.10	Client	Buy
14:34:15	R202 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Client	Sell
14:34:15	R202 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Member	Sell
14:34:15	R202 On 03-Nov-11			Bond Future	1	3,000,000	53,663.10	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R202 Bond Future					4	12,000,000	107,326.20		
9:44:20	R207 On 03-Nov-11			Bond Future	1	107,000,000	0.00	Client	Sell
9:44:20	R207 On 03-Nov-11			Bond Future	1	107,000,000	1,033,915.64	Member	Buy
Total for R207 Bond Future					2	214,000,000	1,033,915.64		
Grand Total for all Instruments					98	827,600,000	4,174,811.89		