



# Derivatives Matched Trades Report

Report for 14/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	690,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	150,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	610,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	200,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	270,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Buy
12:13:09	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	610,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	270,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	150,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	690,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:13:09	ALBI On 03-Nov-11			Index Future	1	200,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	130,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	460,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	90,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	110,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	50,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	130,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	460,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	90,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
13:31:48	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
13:31:48	ALBI On 03-Nov-11			Index Future	1	110,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
13:31:48	ALBI On 03-Nov-11			Index Future	1	50,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>74</b>	<b>6,980,000</b>	<b>0.00</b>		
11:12:34	R186 On 03-Nov-11			Bond Future	1	7,600,000	0.00	Client	Sell
11:23:07	R186 On 03-Nov-11			Bond Future	1	7,600,000	92,669.84	Member	Buy
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>15,200,000</b>	<b>92,669.84</b>		
9:24:18	R207 On 03-Nov-11			Bond Future	1	2,000,000	19,447.28	Client	Buy
9:24:18	R207 On 03-Nov-11			Bond Future	1	2,000,000	0.00	Member	Sell
<b>Total for R207 Bond Future</b>					<b>2</b>	<b>4,000,000</b>	<b>19,447.28</b>		
<b>Grand Total for all Instruments</b>					<b>78</b>	<b>26,180,000</b>	<b>112,117.12</b>		