

# Derivatives Matched Trades Report

Report for 24/01/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:29:25	AL7T On 03-May-12			Index Future	1	160,000	0.00	Client	Buy
11:29:25	AL7T On 02-Feb-12			Index Future	1	160,000	0.00	Client	Sell
11:29:25	AL7T On 02-Feb-12			Index Future	1	120,000	0.00	Client	Buy
11:29:25	AL7T On 03-May-12			Index Future	1	120,000	0.00	Client	Sell
12:40:32	AL7T On 03-May-12			Index Future	1	20,000	0.00	Client	Buy
12:40:32	AL7T On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell
12:40:32	AL7T On 03-May-12			Index Future	1	140,000	0.00	Client	Sell
12:40:32	AL7T On 02-Feb-12			Index Future	1	140,000	0.00	Client	Buy
12:52:08	AL7T On 02-Feb-12			Index Future	1	40,000	0.00	Client	Buy
12:52:26	AL7T On 03-May-12			Index Future	1	40,000	0.00	Client	Sell
12:52:57	AL7T On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
12:52:57	AL7T On 02-Feb-12			Index Future	1	100,000	0.00	Client	Sell
12:52:57	AL7T On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
12:53:32	AL7T On 03-May-12			Index Future	1	10,000	0.00	Client	Buy
12:53:32	AL7T On 03-May-12			Index Future	1	10,000	0.00	Client	Buy
12:53:32	AL7T On 03-May-12			Index Future	1	100,000	0.00	Client	Buy
<b>Total for AL7T Index Future</b>					<b>16</b>	<b>1,200,000</b>	<b>0.00</b>		
11:27:17	ALBI On 02-Feb-12			Index Future	1	50,000	0.00	Client	Sell
11:27:17	ALBI On 03-May-12			Index Future	1	50,000	0.00	Client	Buy
11:27:17	ALBI On 03-May-12			Index Future	1	1,770,000	0.00	Client	Sell
11:27:17	ALBI On 02-Feb-12			Index Future	1	1,770,000	0.00	Client	Buy
12:40:32	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Sell
12:40:32	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
12:40:32	ALBI On 02-Feb-12			Index Future	1	1,290,000	0.00	Client	Sell
12:40:32	ALBI On 03-May-12			Index Future	1	1,290,000	0.00	Client	Buy
12:57:31	ALBI On 02-Feb-12			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
12:57:31	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	50,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	100,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	140,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	50,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	60,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	280,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	150,000	0.00	Client	Buy
12:57:32	ALBI On 02-Feb-12			Index Future	1	300,000	0.00	Client	Buy
13:00:24	ALBI On 03-May-12			Index Future	1	150,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	20,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	20,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	280,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	60,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	50,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	20,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	140,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	100,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	20,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	50,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	20,000	0.00	Client	Sell
13:00:24	ALBI On 03-May-12			Index Future	1	300,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	40,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	110,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	70,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	120,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	730,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	40,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	110,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	70,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	160,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Sell
13:09:25	ALBI On 02-Feb-12			Index Future	1	60,000	0.00	Client	Sell
13:12:23	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	40,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	60,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	30,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	20,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	30,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	70,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	40,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	730,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	120,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	20,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	110,000	0.00	Client	Buy
13:12:23	ALBI On 03-May-12			Index Future	1	70,000	0.00	Client	Buy
13:12:24	ALBI On 03-May-12			Index Future	1	30,000	0.00	Client	Buy
13:12:24	ALBI On 03-May-12			Index Future	1	110,000	0.00	Client	Buy
13:12:24	ALBI On 03-May-12			Index Future	1	160,000	0.00	Client	Buy
13:12:24	ALBI On 03-May-12			Index Future	1	20,000	0.00	Client	Buy
15:16:03	ALBI On 02-Feb-12			Index Future	1	800,000	0.00	Client	Buy
15:16:03	ALBI On 03-May-12			Index Future	1	800,000	0.00	Client	Sell
15:16:03	ALBI On 03-May-12			Index Future	1	800,000	0.00	Client	Buy
15:16:03	ALBI On 02-Feb-12			Index Future	1	800,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for ALBI Index Future</b>					<b>92</b>	<b>15,440,000</b>	<b>0.00</b>		
11:26:02	IGOV On 02-Feb-12			Index Future	1	4,010,000	0.00	Client	Buy
11:26:02	IGOV On 03-May-12			Index Future	1	4,010,000	0.00	Client	Sell
11:26:02	IGOV On 03-May-12			Index Future	1	4,010,000	0.00	Client	Buy
11:26:02	IGOV On 02-Feb-12			Index Future	1	4,010,000	0.00	Client	Sell
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>16,040,000</b>	<b>0.00</b>		
13:05:22	JIBAR FUTURE 19-Dec-12			Jibar Tradeable Future	1	5,000,000	0.00	Member	Sell
13:05:22	JIBAR FUTURE 19-Dec-12			Jibar Tradeable Future	1	5,000,000	0.00	Client	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>10,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments</b>					<b>114</b>	<b>42,680,000</b>	<b>0.00</b>		