

Derivatives Matched Trades Report

Report for 25/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:46:05	ALBI On 02-Feb-12			Index Future	1	750,000	0.00	Client	Buy
15:46:05	ALBI On 02-Feb-12			Index Future	1	750,000	0.00	Member	Sell
15:47:21	ALBI On 02-Feb-12			Index Future	1	750,000	0.00	Client	Sell
15:47:21	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
15:50:22	ALBI On 02-Feb-12			Index Future	1	140,000	0.00	Client	Buy
15:50:22	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
15:50:22	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
15:50:22	ALBI On 02-Feb-12			Index Future	1	180,000	0.00	Client	Buy
15:50:22	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
15:50:22	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
15:50:23	ALBI On 02-Feb-12			Index Future	1	210,000	0.00	Client	Buy
15:50:23	ALBI On 02-Feb-12			Index Future	1	60,000	0.00	Client	Buy
15:50:23	ALBI On 02-Feb-12			Index Future	1	80,000	0.00	Client	Buy
15:50:23	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					14	3,000,000	0.00		
16:04:10	R186 On 02-Feb-12			Bond Future	1	2,800,000	32,445.22	Client	Buy
16:04:10	R186 On 02-Feb-12			Bond Future	1	2,800,000	0.00	Member	Sell
Total for R186 Bond Future					2	5,600,000	32,445.22		
15:22:40	R197 On 02-Feb-12			Bond Future	1	6,300,000	153,285.30	Client	Buy
15:22:40	R197 On 02-Feb-12			Bond Future	1	6,300,000	0.00	Member	Sell
15:26:14	R197 On 02-Feb-12			Bond Future	1	700,000	17,031.70	Client	Buy
15:26:14	R197 On 02-Feb-12			Bond Future	1	6,300,000	0.00	Client	Sell
15:26:55	R197 On 02-Feb-12			Bond Future	1	300,000	7,299.30	Client	Buy

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15:27:36	R197 On 02-Feb-12			Bond Future	1	5,300,000	128,954.30	Client	Buy
15:29:29	R197 On 02-Feb-12			Bond Future	1	36,900,000	897,780.69	Client	Buy
15:29:29	R197 On 02-Feb-12			Bond Future	1	36,900,000	0.00	Member	Sell
15:30:24	R197 On 02-Feb-12			Bond Future	1	36,900,000	0.00	Client	Sell
15:30:24	R197 On 02-Feb-12			Bond Future	1	600,000	14,598.06	Client	Buy
15:33:24	R197 On 02-Feb-12			Bond Future	1	1,600,000	38,928.16	Client	Buy
15:33:24	R197 On 02-Feb-12			Bond Future	1	2,000,000	48,660.20	Client	Buy
15:33:24	R197 On 02-Feb-12			Bond Future	1	2,100,000	51,093.21	Client	Buy
15:33:24	R197 On 02-Feb-12			Bond Future	1	1,200,000	29,196.12	Client	Buy
15:33:24	R197 On 02-Feb-12			Bond Future	1	800,000	19,464.08	Client	Buy
15:33:24	R197 On 02-Feb-12			Bond Future	1	600,000	14,598.06	Client	Buy
15:33:24	R197 On 02-Feb-12			Bond Future	1	10,800,000	262,765.08	Client	Buy
15:33:24	R197 On 02-Feb-12			Bond Future	1	1,400,000	34,062.14	Client	Buy
15:33:24	R197 On 02-Feb-12			Bond Future	1	700,000	17,031.07	Client	Buy
15:33:24	R197 On 02-Feb-12			Bond Future	1	15,100,000	367,384.51	Client	Buy
Total for R197 Bond Future					20	172,800,000	2,102,131.98		
15:33:38	R202 On 02-Feb-12			Bond Future	1	3,300,000	60,039.87	Client	Buy
15:33:38	R202 On 02-Feb-12			Bond Future	1	2,800,000	50,942.92	Client	Buy
15:33:38	R202 On 02-Feb-12			Bond Future	1	3,300,000	0.00	Member	Sell
15:33:38	R202 On 02-Feb-12			Bond Future	1	2,800,000	0.00	Member	Sell
Total for R202 Bond Future					4	12,200,000	110,982.79		
9:31:54	R207 On 02-Feb-12			Bond Future	1	300,000	0.00	Client	Sell
9:31:54	R207 On 02-Feb-12			Bond Future	1	2,700,000	0.00	Client	Sell
9:31:54	R207 On 02-Feb-12			Bond Future	1	2,700,000	25,531.35	Member	Buy
9:31:54	R207 On 02-Feb-12			Bond Future	1	300,000	2,836.82	Member	Buy
9:39:39	R207 On 02-Feb-12			Bond Future	1	257,800,000	0.00	Member	Sell
9:39:39	R207 On 02-Feb-12			Bond Future	1	257,800,000	2,437,771.49	Member	Buy
10:21:56	R207 On 02-Feb-12			Bond Future	1	3,200,000	30,376.35	Client	Buy
10:21:56	R207 On 02-Feb-12			Bond Future	1	3,200,000	0.00	Member	Sell
Total for R207 Bond Future					8	528,000,000	2,496,516.02		
9:31:54	R208 On 02-Feb-12			Bond Future	1	12,500,000	115,658.28	Client	Buy
9:31:54	R208 On 02-Feb-12			Bond Future	1	12,500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R208 Bond Future					2	25,000,000	115,658.28		
Grand Total for all Instruments					50	746,600,000	4,857,734.28		