



Derivatives Matched Trades Report

Report for 01/02/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:15:51	ALBI On 02-Feb-12			Index Future	1	1,000,000	0.00	Client	Buy
10:15:51	ALBI On 02-Feb-12			Index Future	1	1,000,000	0.00	Member	Sell
10:15:51	ALBI On 03-May-12			Index Future	1	1,000,000	0.00	Client	Sell
10:15:51	ALBI On 03-May-12			Index Future	1	1,000,000	0.00	Member	Buy
10:41:38	ALBI On 02-Feb-12			Index Future	1	60,000	0.00	Client	Buy
10:41:38	ALBI On 02-Feb-12			Index Future	1	60,000	0.00	Client	Sell
10:41:38	ALBI On 03-May-12			Index Future	1	60,000	0.00	Client	Sell
10:41:38	ALBI On 03-May-12			Index Future	1	60,000	0.00	Client	Buy
10:59:24	ALBI On 02-Feb-12			Index Future	1	1,180,000	0.00	Client	Buy
10:59:24	ALBI On 02-Feb-12			Index Future	1	200,000	0.00	Client	Sell
10:59:24	ALBI On 02-Aug-12			Index Future	1	1,180,000	0.00	Client	Sell
10:59:24	ALBI On 02-Aug-12			Index Future	1	200,000	0.00	Client	Buy
11:20:29	ALBI On 02-Feb-12			Index Future	1	160,000	0.00	Client	Sell
11:20:29	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell
11:20:29	ALBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Sell
11:20:29	ALBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Sell
11:20:30	ALBI On 02-Feb-12			Index Future	1	560,000	0.00	Client	Sell
11:20:30	ALBI On 02-Feb-12			Index Future	1	140,000	0.00	Client	Sell
11:20:30	ALBI On 02-Feb-12			Index Future	1	40,000	0.00	Client	Sell
11:21:33	ALBI On 02-Aug-12			Index Future	1	160,000	0.00	Client	Buy
11:21:33	ALBI On 02-Aug-12			Index Future	1	20,000	0.00	Client	Buy
11:21:34	ALBI On 02-Aug-12			Index Future	1	30,000	0.00	Client	Buy
11:21:34	ALBI On 02-Aug-12			Index Future	1	30,000	0.00	Client	Buy
11:21:34	ALBI On 02-Aug-12			Index Future	1	560,000	0.00	Client	Buy
11:21:34	ALBI On 02-Aug-12			Index Future	1	140,000	0.00	Client	Buy
11:21:34	ALBI On 02-Aug-12			Index Future	1	40,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for ALBI Index Future					26	8,960,000	0.00		
10:32:42	ANY DAY EXPIRY	29-Mar-12		Any day expiry	1	756,000	0.00	Member	Sell
10:32:42	ANY DAY EXPIRY	29-Mar-12		Any day expiry	1	665,000	0.00	Client	Buy
11:00:28	ANY DAY EXPIRY	29-Mar-12		Any day expiry	1	91,000	0.00	Client	Buy
12:58:57	ANY DAY EXPIRY	29-Mar-12		Any day expiry	1	756,000	0.00	Member	Buy
12:58:57	ANY DAY EXPIRY	29-Mar-12		Any day expiry	1	665,000	0.00	Client	Sell
12:58:57	ANY DAY EXPIRY	29-Mar-12		Any day expiry	1	966,000	0.00	Member	Sell
12:58:57	ANY DAY EXPIRY	29-Mar-12		Any day expiry	1	850,000	0.00	Client	Buy
13:39:14	ANY DAY EXPIRY	29-Mar-12		Any day expiry	1	91,000	0.00	Client	Sell
13:39:40	ANY DAY EXPIRY	29-Mar-12		Any day expiry	1	116,000	0.00	Client	Buy
Total for ANY DAY EXPIRY DAAA \$ Any day expiry					9	4,956,000	0.00		
10:15:51	GOVI On	03-May-12		GOVI	1	840,000	0.00	Client	Sell
10:15:51	GOVI On	03-May-12		GOVI	1	570,000	0.00	Client	Buy
10:15:51	GOVI On	02-Feb-12		GOVI	1	840,000	0.00	Client	Buy
10:15:51	GOVI On	02-Feb-12		GOVI	1	570,000	0.00	Client	Sell
10:54:52	GOVI On	03-May-12		GOVI	1	970,000	0.00	Client	Sell
10:54:52	GOVI On	03-May-12		GOVI	1	30,000	0.00	Client	Buy
10:54:52	GOVI On	02-Feb-12		GOVI	1	970,000	0.00	Client	Buy
10:54:52	GOVI On	02-Feb-12		GOVI	1	30,000	0.00	Client	Sell
10:57:01	GOVI On	02-Feb-12		GOVI	1	270,000	0.00	Client	Sell
10:57:15	GOVI On	03-May-12		GOVI	1	270,000	0.00	Client	Buy
11:55:09	GOVI On	02-Feb-12		GOVI	1	480,000	0.00	Client	Sell
11:55:09	GOVI On	02-Feb-12		GOVI	1	180,000	0.00	Client	Sell
11:55:09	GOVI On	02-Feb-12		GOVI	1	130,000	0.00	Client	Sell
11:55:09	GOVI On	02-Feb-12		GOVI	1	60,000	0.00	Client	Sell
11:55:09	GOVI On	02-Feb-12		GOVI	1	50,000	0.00	Client	Sell
11:55:10	GOVI On	02-Feb-12		GOVI	1	40,000	0.00	Client	Sell
11:55:44	GOVI On	03-May-12		GOVI	1	480,000	0.00	Client	Buy
11:55:44	GOVI On	03-May-12		GOVI	1	180,000	0.00	Client	Buy
11:55:44	GOVI On	03-May-12		GOVI	1	130,000	0.00	Client	Buy
11:55:44	GOVI On	03-May-12		GOVI	1	60,000	0.00	Client	Buy
11:55:44	GOVI On	03-May-12		GOVI	1	50,000	0.00	Client	Buy
11:55:44	GOVI On	03-May-12		GOVI	1	40,000	0.00	Client	Buy
Total for GOVI GOVI					22	7,240,000	0.00		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:15:51	IGOV On 02-Feb-12			Index Future	1	1,130,000	0.00	Client	Buy
10:15:51	IGOV On 02-Feb-12			Index Future	1	1,130,000	0.00	Client	Sell
10:15:51	IGOV On 03-May-12			Index Future	1	1,130,000	0.00	Client	Sell
10:15:51	IGOV On 03-May-12			Index Future	1	1,130,000	0.00	Client	Buy
Total for IGOV Index Future					4	4,520,000	0.00		
10:15:51	ILBI On 02-Feb-12			Index Future	1	880,000	0.00	Client	Buy
10:15:51	ILBI On 02-Feb-12			Index Future	1	250,000	0.00	Client	Sell
10:15:51	ILBI On 02-Aug-12			Index Future	1	880,000	0.00	Client	Sell
10:15:51	ILBI On 02-Aug-12			Index Future	1	250,000	0.00	Client	Buy
11:22:46	ILBI On 02-Feb-12			Index Future	1	110,000	0.00	Client	Sell
11:22:46	ILBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Sell
11:22:46	ILBI On 02-Feb-12			Index Future	1	480,000	0.00	Client	Sell
11:22:46	ILBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
11:23:22	ILBI On 02-Aug-12			Index Future	1	110,000	0.00	Client	Buy
11:23:22	ILBI On 02-Aug-12			Index Future	1	30,000	0.00	Client	Buy
11:23:22	ILBI On 02-Aug-12			Index Future	1	480,000	0.00	Client	Buy
11:23:22	ILBI On 02-Aug-12			Index Future	1	10,000	0.00	Client	Buy
14:52:37	ILBI On 03-May-12			Index Future	1	150,000	0.00	Client	Sell
14:52:37	ILBI On 03-May-12			Index Future	1	150,000	0.00	Client	Buy
14:53:55	ILBI On 03-May-12			Index Future	1	150,000	0.00	Client	Buy
14:53:55	ILBI On 03-May-12			Index Future	1	150,000	0.00	Client	Sell
14:56:09	ILBI On 02-Aug-12			Index Future	1	150,000	0.00	Client	Sell
14:56:09	ILBI On 02-Aug-12			Index Future	1	150,000	0.00	Client	Buy
Total for ILBI Index Future					18	4,420,000	0.00		
10:16:42	R186 On 03-May-12			Bond Future	1	354,300,000	0.00	Member	Sell
10:16:42	R186 On 03-May-12			Bond Future	1	7,100,000	87,114.35	Client	Buy
10:16:42	R186 On 02-Feb-12			Bond Future	1	354,300,000	4,283,649.98	Member	Buy
10:16:42	R186 On 02-Feb-12			Bond Future	1	7,100,000	0.00	Client	Sell
10:33:06	R186 On 02-Feb-12			Bond Future	1	35,200,000	0.00	Client	Sell
10:33:06	R186 On 02-Feb-12			Bond Future	1	24,800,000	0.00	Client	Sell
10:33:06	R186 On 02-Feb-12			Bond Future	1	7,200,000	0.00	Client	Sell
10:33:06	R186 On 02-Feb-12			Bond Future	1	62,000,000	0.00	Client	Sell
10:33:06	R186 On 02-Feb-12			Bond Future	1	61,100,000	0.00	Client	Sell
10:33:06	R186 On 02-Feb-12			Bond Future	1	144,200,000	0.00	Client	Sell
10:33:06	R186 On 02-Feb-12			Bond Future	1	4,200,000	0.00	Client	Sell
10:33:06	R186 On 02-Feb-12			Bond Future	1	8,500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:44:26	R186 On 03-May-12			Bond Future	1	61,100,000	749,674.21	Client	Buy
10:44:26	R186 On 03-May-12			Bond Future	1	144,200,000	1,769,280.21	Client	Buy
10:44:26	R186 On 03-May-12			Bond Future	1	4,200,000	51,532.43	Client	Buy
10:44:26	R186 On 03-May-12			Bond Future	1	8,500,000	104,291.83	Client	Buy
10:44:26	R186 On 03-May-12			Bond Future	1	35,200,000	431,890.87	Client	Buy
10:44:26	R186 On 03-May-12			Bond Future	1	24,800,000	304,286.75	Client	Buy
10:44:27	R186 On 03-May-12			Bond Future	1	7,200,000	88,341.31	Client	Buy
10:44:27	R186 On 03-May-12			Bond Future	1	62,000,000	760,716.87	Client	Buy
14:52:19	R186 On 03-May-12			Bond Future	1	100,000,000	1,231,823.40	Member	Buy
14:52:19	R186 On 03-May-12			Bond Future	1	100,000	0.00	Client	Sell
14:52:19	R186 On 02-Feb-12			Bond Future	1	100,000,000	0.00	Member	Sell
14:52:19	R186 On 02-Feb-12			Bond Future	1	100,000	1,214.87	Client	Buy
15:24:09	R186 On 02-Feb-12			Bond Future	1	34,100,000	414,271.52	Client	Buy
15:24:09	R186 On 02-Feb-12			Bond Future	1	17,200,000	208,958.07	Client	Buy
15:24:09	R186 On 02-Feb-12			Bond Future	1	13,800,000	167,652.41	Client	Buy
15:24:09	R186 On 02-Feb-12			Bond Future	1	8,100,000	98,404.67	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	4,800,000	58,313.88	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	2,700,000	32,801.56	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	700,000	8,504.11	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	700,000	8,504.11	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	500,000	6,074.36	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	400,000	4,859.49	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	400,000	4,859.49	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	1,200,000	14,578.47	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	1,100,000	13,363.60	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	1,000,000	12,148.73	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	1,000,000	12,148.73	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	1,000,000	12,148.73	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	800,000	9,718.98	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	2,200,000	26,727.20	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	1,700,000	20,652.83	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	1,700,000	20,652.83	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	1,500,000	18,223.09	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	1,400,000	17,008.22	Client	Buy
15:24:10	R186 On 02-Feb-12			Bond Future	1	1,300,000	15,793.34	Client	Buy
15:24:11	R186 On 02-Feb-12			Bond Future	1	300,000	3,644.62	Client	Buy
15:24:11	R186 On 02-Feb-12			Bond Future	1	300,000	3,644.62	Client	Buy
15:24:14	R186 On 03-May-12			Bond Future	1	34,100,000	0.00	Client	Sell
15:24:14	R186 On 03-May-12			Bond Future	1	17,200,000	0.00	Client	Sell
15:24:14	R186 On 03-May-12			Bond Future	1	13,800,000	0.00	Client	Sell
15:24:14	R186 On 03-May-12			Bond Future	1	8,100,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	4,800,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:24:15	R186 On 03-May-12			Bond Future	1	2,700,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	300,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	700,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	700,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	500,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	400,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	400,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	300,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	1,200,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	1,100,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	1,000,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	1,000,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	1,000,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	800,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	2,200,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	1,700,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	1,700,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	1,500,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	1,400,000	0.00	Client	Sell
15:24:15	R186 On 03-May-12			Bond Future	1	1,300,000	0.00	Client	Sell
Total for R186 Bond Future					74	1,817,200,000	11,077,474.72		
11:37:31	R201 On 02-Feb-12			Bond Future	1	36,500,000	0.00	Member	Sell
11:37:31	R201 On 02-Feb-12			Bond Future	1	36,500,000	394,843.71	Client	Buy
11:37:31	R201 On 03-May-12			Bond Future	1	36,500,000	400,347.73	Member	Buy
11:37:31	R201 On 03-May-12			Bond Future	1	36,500,000	0.00	Client	Sell
Total for R201 Bond Future					4	146,000,000	795,191.45		
14:25:21	R202 On 03-May-12			Bond Future	1	61,200,000	0.00	Member	Sell
14:25:21	R202 On 03-May-12			Bond Future	1	61,200,000	1,161,367.92	Client	Buy
Total for R202 Bond Future					2	122,400,000	1,161,367.92		
11:59:47	R204 On 03-May-12	7.00	Call	Bond Future	1	7,000,000	0.00	Client	Buy
11:59:47	R204 On 03-May-12	7.00	Call	Bond Future	1	7,000,000	0.00	Client	Sell
11:59:47	R204 On 03-May-12	7.75	Put	Bond Future	1	7,000,000	0.00	Client	Buy
11:59:47	R204 On 03-May-12	7.75	Put	Bond Future	1	7,000,000	0.00	Client	Sell
11:59:47	R204 On 02-Feb-12	7.25	Call	Bond Future	1	7,000,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:59:47	R204 On 02-Feb-12	7.25	Call	Bond Future	1	7,000,000	0.00	Client	Sell
12:34:56	R204 On 02-Feb-12	8.00	Put	Bond Future	1	7,000,000	0.00	Client	Buy
12:34:56	R204 On 02-Feb-12	8.00	Put	Bond Future	1	7,000,000	0.00	Client	Sell
Total for R204 Bond Future					8	56,000,000	0.00		
Grand Total for all Instruments					167	2,171,696,000	13,034,034.09		