



# Derivatives Matched Trades Report

Report for 05/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:20:09	AL7T On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:20:09	AL7T On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
<b>Total for AL7T Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
8:03:52	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
8:03:52	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
8:03:52	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
8:03:52	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
8:03:52	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Client	Sell
8:03:52	ALBI On 03-Nov-11			Index Future	1	160,000	0.00	Client	Sell
8:03:52	ALBI On 03-Nov-11			Index Future	1	420,000	0.00	Member	Buy
8:03:52	ALBI On 03-Nov-11			Index Future	1	150,000	0.00	Client	Sell
11:58:45	ALBI On 03-Nov-11			Index Future	1	3,410,000	0.00	Client	Buy
11:58:45	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Client	Sell
11:59:32	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
11:59:32	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	100,000	0.00	Client	Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:13:48	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	170,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	800,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	530,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	90,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	710,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	310,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
12:13:49	ALBI On 03-Nov-11			Index Future	1	240,000	0.00	Client	Sell
16:20:09	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
16:20:09	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
16:54:38	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
16:54:38	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>					<b>46</b>	<b>7,760,000</b>	<b>0.00</b>		
9:34:19	R157 On 03-Nov-11	6.55	Call	Bond Future	1	120,000,000	0.00	Client	Sell
9:34:19	R157 On 03-Nov-11	6.55	Call	Bond Future	1	120,000,000	0.00	Member	Buy
9:34:19	R157 On 03-Nov-11	7.00	Call	Bond Future	1	40,000,000	0.00	Client	Buy
9:34:19	R157 On 03-Nov-11	7.00	Call	Bond Future	1	40,000,000	0.00	Member	Sell
9:34:19	R157 On 03-Nov-11	7.10	Put	Bond Future	1	40,000,000	0.00	Client	Buy
9:34:19	R157 On 03-Nov-11	7.10	Put	Bond Future	1	40,000,000	0.00	Member	Sell
9:34:19	R157 On 03-Nov-11	7.55	Put	Bond Future	1	120,000,000	0.00	Client	Sell
9:34:19	R157 On 03-Nov-11	7.55	Put	Bond Future	1	120,000,000	0.00	Member	Buy
<b>Total for R157 Bond Future</b>					<b>8</b>	<b>640,000,000</b>	<b>0.00</b>		
8:49:26	R186 On 03-Nov-11			Bond Future	1	16,000,000	197,052.61	Member	Buy
8:49:26	R186 On 03-Nov-11			Bond Future	1	12,200,000	0.00	Client	Sell
15:20:43	R186 On 03-Nov-11			Bond Future	1	3,800,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:47:00	R186 On 03-Nov-11			Bond Future	1	66,600,000	818,939.77	Member	Buy
16:47:00	R186 On 03-Nov-11			Bond Future	1	66,600,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>5</b>	<b>165,200,000</b>	<b>1,015,992.38</b>		
13:12:34	R202 On 03-Nov-11			Bond Future	1	28,000,000	0.00	Client	Sell
13:12:34	R202 On 03-Nov-11			Bond Future	1	29,400,000	532,540.13	Client	Buy
13:12:34	R202 On 03-Nov-11			Bond Future	1	2,000,000	0.00	Client	Sell
13:12:34	R202 On 03-Nov-11			Bond Future	1	68,000,000	0.00	Client	Sell
13:14:51	R202 On 03-Nov-11			Bond Future	1	68,600,000	1,242,593.65	Client	Buy
<b>Total for R202 Bond Future</b>					<b>5</b>	<b>196,000,000</b>	<b>1,775,133.78</b>		
10:37:02	R204 On 03-Nov-11			Bond Future	1	68,100,000	0.00	Member	Sell
10:37:02	R204 On 03-Nov-11			Bond Future	1	68,100,000	705,434.89	Client	Buy
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>136,200,000</b>	<b>705,434.89</b>		
9:34:19	R207 On 03-Nov-11	7.30	Call	Bond Future	1	90,000,000	0.00	Client	Sell
9:34:19	R207 On 03-Nov-11	7.30	Call	Bond Future	1	90,000,000	0.00	Member	Buy
9:34:19	R207 On 03-Nov-11	7.75	Call	Bond Future	1	30,000,000	0.00	Client	Buy
9:34:19	R207 On 03-Nov-11	7.75	Call	Bond Future	1	30,000,000	0.00	Member	Sell
9:41:16	R207 On 03-Nov-11	7.95	Put	Bond Future	1	30,000,000	0.00	Client	Buy
9:41:16	R207 On 03-Nov-11	7.95	Put	Bond Future	1	30,000,000	0.00	Member	Sell
9:41:16	R207 On 03-Nov-11	8.40	Put	Bond Future	1	90,000,000	0.00	Client	Sell
9:41:16	R207 On 03-Nov-11	8.40	Put	Bond Future	1	90,000,000	0.00	Member	Buy
<b>Total for R207 Bond Future</b>					<b>8</b>	<b>480,000,000</b>	<b>0.00</b>		
8:49:26	R208 On 03-Nov-11			Bond Future	1	5,700,000	53,035.68	Member	Buy
8:49:26	R208 On 03-Nov-11			Bond Future	1	900,000	0.00	Client	Sell
8:49:26	R208 On 03-Nov-11			Bond Future	1	9,600,000	88,675.73	Member	Buy
8:49:26	R208 On 03-Nov-11			Bond Future	1	1,600,000	0.00	Client	Sell
8:49:26	R208 On 03-Nov-11			Bond Future	1	1,200,000	11,084.47	Member	Buy
8:49:26	R208 On 03-Nov-11			Bond Future	1	1,200,000	0.00	Client	Sell
9:06:02	R208 On 03-Nov-11			Bond Future	1	1,600,000	0.00	Client	Sell
9:06:02	R208 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
9:06:02	R208 On 03-Nov-11			Bond Future	1	1,700,000	0.00	Client	Sell
9:06:02	R208 On 03-Nov-11			Bond Future	1	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
9:44:59	R208 On 03-Nov-11			Bond Future	1	142,000,000	1,279,890.16	Member	Buy
9:44:59	R208 On 03-Nov-11			Bond Future	1	142,000,000	0.00	Client	Sell
11:30:48	R208 On 03-Nov-11			Bond Future	1	900,000	0.00	Client	Sell
11:30:48	R208 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
11:30:49	R208 On 03-Nov-11			Bond Future	1	1,700,000	0.00	Client	Sell
11:30:49	R208 On 03-Nov-11			Bond Future	1	500,000	0.00	Client	Sell
11:30:49	R208 On 03-Nov-11			Bond Future	1	1,600,000	0.00	Client	Sell
11:30:49	R208 On 03-Nov-11			Bond Future	1	500,000	0.00	Client	Sell
11:30:49	R208 On 03-Nov-11			Bond Future	1	1,800,000	0.00	Client	Sell
12:19:22	R208 On 03-Nov-11			Bond Future	1	142,000,000	0.00	Member	Sell
12:19:22	R208 On 03-Nov-11			Bond Future	1	142,000,000	1,279,890.16	Client	Buy
15:02:37	R208 On 03-Nov-11			Bond Future	1	62,100,000	570,685.52	Member	Buy
15:02:37	R208 On 03-Nov-11			Bond Future	1	25,100,000	0.00	Client	Sell
15:12:30	R208 On 03-Nov-11			Bond Future	1	21,200,000	0.00	Client	Sell
15:12:31	R208 On 03-Nov-11			Bond Future	1	14,300,000	0.00	Client	Sell
15:12:31	R208 On 03-Nov-11			Bond Future	1	1,500,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>					<b>26</b>	<b>725,200,000</b>	<b>3,283,261.72</b>		
12:19:22	R209 On 03-Nov-11			Bond Future	1	142,000,000	1,114,687.79	Member	Buy
12:19:22	R209 On 03-Nov-11			Bond Future	1	30,800,000	0.00	Client	Sell
13:16:31	R209 On 03-Nov-11			Bond Future	1	111,200,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>					<b>3</b>	<b>284,000,000</b>	<b>1,114,687.79</b>		
<b>Grand Total for all Instruments</b>					<b>105</b>	<b>2,634,380,000</b>	<b>7,894,510.56</b>		