

Derivatives Matched Trades Report

Report for 23/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:57:25	AL7T On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:57:25	AL7T On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:57:25	AL7T On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
15:57:25	AL7T On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
Total for AL7T Index Future					4	40,000	0.00		
14:04:44	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
14:04:44	ALBI On 03-Nov-11			Index Future	1	3,000,000	0.00	Client	Buy
15:12:05	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	460,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	610,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
15:12:05	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:12:06	ALBI On 03-Nov-11			Index Future	1	690,000	0.00	Client	Sell
15:12:06	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:12:06	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
15:12:06	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
15:12:06	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:12:06	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:12:06	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:12:06	ALBI On 03-Nov-11			Index Future	1	150,000	0.00	Client	Sell
15:12:06	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Sell
15:12:06	ALBI On 03-Nov-11			Index Future	1	200,000	0.00	Client	Sell
15:12:06	ALBI On 03-Nov-11			Index Future	1	270,000	0.00	Client	Sell
15:12:06	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	100,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	880,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	190,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	590,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	760,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	90,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	260,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	330,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	100,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	90,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	590,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	880,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	190,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	760,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	330,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	260,000	0.00	Member	Buy
16:08:46	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Member	Buy
16:26:23	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
16:26:23	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
16:26:23	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:26:23	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:26:23	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Buy
16:26:23	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Member	Buy
16:28:24	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
16:28:24	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Buy
16:28:56	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
16:28:56	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
16:28:56	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:28:56	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
16:28:56	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
16:28:56	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Buy
16:28:56	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Buy
16:28:56	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Buy
Total for ALBI Index Future					99	13,640,000	0.00		
14:33:49	ILBI On 02-Feb-12			Index Future	1	110,000	0.00	Client	Sell
14:33:49	ILBI On 02-Feb-12			Index Future	1	480,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:33:49	ILBI On 02-Feb-12			Index Future	1	110,000	0.00	Client	Buy
14:33:49	ILBI On 02-Feb-12			Index Future	1	480,000	0.00	Client	Buy
15:01:06	ILBI On 02-Feb-12			Index Future	1	220,000	0.00	Client	Buy
15:01:06	ILBI On 02-Feb-12			Index Future	1	960,000	0.00	Client	Buy
15:01:06	ILBI On 02-Feb-12			Index Future	1	960,000	0.00	Client	Sell
15:01:06	ILBI On 02-Feb-12			Index Future	1	220,000	0.00	Client	Sell
Total for ILBI Index Future					8	3,540,000	0.00		
9:55:39	JIBAR FUTURE 19-Sep-12			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
9:55:39	JIBAR FUTURE 19-Sep-12			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
10:41:24	JIBAR FUTURE 20-Mar-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
10:41:24	JIBAR FUTURE 20-Mar-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
12:46:29	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	200,000,000	0.00	Client	Buy
12:46:29	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
12:46:29	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	200,000,000	0.00	Client	Sell
12:46:29	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Buy
12:55:11	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	200,000,000	0.00	Client	Sell
12:55:11	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Buy
12:55:11	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	200,000,000	0.00	Client	Buy
12:55:11	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
12:58:12	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	200,000,000	0.00	Client	Sell
12:58:12	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Buy
12:58:17	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	200,000,000	0.00	Client	Buy
12:58:17	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
14:25:42	JIBAR FUTURE 19-Dec-12			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
14:25:42	JIBAR FUTURE 19-Dec-12			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
14:31:18	JIBAR FUTURE 20-Mar-13			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
14:31:18	JIBAR FUTURE 20-Mar-13			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					20	3,000,000,000	0.00		
15:50:26	R157 On 03-Nov-11			Bond Future	1	500,000	0.00	Member	Sell
16:18:25	R157 On 03-Nov-11			Bond Future	1	5,000,000	62,618.16	Client	Buy
16:18:25	R157 On 03-Nov-11			Bond Future	1	2,000,000	25,047.26	Client	Buy
16:18:25	R157 On 03-Nov-11			Bond Future	1	6,500,000	0.00	Client	Sell
Total for R157 Bond Future					4	14,000,000	87,665.42		
15:57:25	R208 On 03-Nov-11			Bond Future	1	1,700,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:57:25	R208 On 03-Nov-11			Bond Future	1	6,700,000	0.00	Client	Sell
15:57:25	R208 On 03-Nov-11			Bond Future	1	2,700,000	0.00	Client	Sell
15:57:25	R208 On 03-Nov-11			Bond Future	1	1,300,000	0.00	Client	Sell
15:57:25	R208 On 03-Nov-11			Bond Future	1	800,000	0.00	Client	Sell
15:57:25	R208 On 03-Nov-11			Bond Future	1	1,200,000	0.00	Client	Sell
15:57:25	R208 On 03-Nov-11			Bond Future	1	6,500,000	0.00	Client	Sell
15:57:25	R208 On 03-Nov-11			Bond Future	1	1,200,000	0.00	Client	Sell
15:57:25	R208 On 03-Nov-11			Bond Future	1	3,100,000	0.00	Client	Sell
15:57:25	R208 On 03-Nov-11			Bond Future	1	3,400,000	0.00	Client	Sell
15:57:25	R208 On 03-Nov-11			Bond Future	1	1,100,000	0.00	Client	Sell
15:57:25	R208 On 03-Nov-11			Bond Future	1	1,700,000	16,067.46	Member	Buy
15:57:25	R208 On 03-Nov-11			Bond Future	1	1,200,000	11,341.74	Member	Buy
15:57:25	R208 On 03-Nov-11			Bond Future	1	800,000	7,561.16	Member	Buy
15:57:25	R208 On 03-Nov-11			Bond Future	1	2,700,000	25,518.91	Member	Buy
15:57:25	R208 On 03-Nov-11			Bond Future	1	6,500,000	61,434.41	Member	Buy
15:57:25	R208 On 03-Nov-11			Bond Future	1	6,700,000	63,324.69	Member	Buy
15:57:25	R208 On 03-Nov-11			Bond Future	1	1,200,000	11,341.74	Member	Buy
15:57:25	R208 On 03-Nov-11			Bond Future	1	3,400,000	32,134.92	Member	Buy
15:57:25	R208 On 03-Nov-11			Bond Future	1	1,300,000	12,286.88	Member	Buy
15:57:25	R208 On 03-Nov-11			Bond Future	1	3,100,000	29,299.49	Member	Buy
15:57:25	R208 On 03-Nov-11			Bond Future	1	1,100,000	10,396.59	Member	Buy
16:09:15	R208 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
16:33:06	R208 On 03-Nov-11			Bond Future	1	100,000	945.14	Member	Buy
Total for R208 Bond Future					24	59,600,000	281,653.12		
Grand Total for all Instruments					159	3,090,820,000	369,318.54		