



# Derivatives Matched Trades Report

Report for 13/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	750,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	140,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	160,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	500,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	650,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	220,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	280,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:28:00	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	500,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	80,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	650,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	140,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	220,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	750,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	160,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	280,000	0.00	Member	Sell
15:28:00	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>82</b>	<b>7,000,000</b>	<b>0.00</b>		
11:51:14	IGOV On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
11:51:14	IGOV On 03-Nov-11			Index Future	1	10,000	0.00	Member	Sell
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
10:34:29	R157 On 03-Nov-11			Bond Future	1	700,000	0.00	Client	Sell
10:34:29	R157 On 03-Nov-11			Bond Future	1	700,000	8,723.24	Member	Buy
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>1,400,000</b>	<b>8,723.24</b>		
13:38:39	R186 On 03-Nov-11			Bond Future	1	500,000	6,137.07	Client	Buy
13:38:39	R186 On 03-Nov-11			Bond Future	1	500,000	0.00	Member	Sell
13:55:06	R186 On 03-Nov-11			Bond Future	1	13,000,000	160,979.68	Client	Buy
13:55:06	R186 On 03-Nov-11			Bond Future	1	132,800,000	0.00	Member	Sell
14:15:41	R186 On 03-Nov-11			Bond Future	1	4,300,000	53,247.12	Client	Buy
14:15:41	R186 On 03-Nov-11			Bond Future	1	2,700,000	33,434.24	Client	Buy
14:15:41	R186 On 03-Nov-11			Bond Future	1	500,000	6,191.53	Client	Buy
14:15:41	R186 On 03-Nov-11			Bond Future	1	1,000,000	12,383.05	Client	Buy
14:15:41	R186 On 03-Nov-11			Bond Future	1	1,300,000	16,097.97	Client	Buy
14:15:41	R186 On 03-Nov-11			Bond Future	1	1,700,000	21,051.19	Client	Buy
14:15:41	R186 On 03-Nov-11			Bond Future	1	11,000,000	136,213.57	Client	Buy
14:15:41	R186 On 03-Nov-11			Bond Future	1	11,000,000	136,213.57	Client	Buy
14:15:41	R186 On 03-Nov-11			Bond Future	1	500,000	6,191.53	Client	Buy
14:15:41	R186 On 03-Nov-11			Bond Future	1	6,900,000	85,443.06	Client	Buy
14:15:41	R186 On 03-Nov-11			Bond Future	1	5,700,000	70,583.40	Client	Buy
14:15:42	R186 On 03-Nov-11			Bond Future	1	1,000,000	12,383.05	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:15:42	R186 On 03-Nov-11			Bond Future	1	48,000,000	594,386.50	Client	Buy
14:15:42	R186 On 03-Nov-11			Bond Future	1	10,000,000	123,830.52	Client	Buy
14:15:42	R186 On 03-Nov-11			Bond Future	1	6,200,000	76,774.92	Client	Buy
14:15:42	R186 On 03-Nov-11			Bond Future	1	1,600,000	19,812.88	Client	Buy
14:15:42	R186 On 03-Nov-11			Bond Future	1	900,000	11,144.75	Client	Buy
14:15:42	R186 On 03-Nov-11			Bond Future	1	5,500,000	68,106.79	Client	Buy
<b>Total for R186 Bond Future</b>					<b>22</b>	<b>266,600,000</b>	<b>1,650,606.38</b>		
10:34:29	R203 On 03-Nov-11			Bond Future	1	1,300,000	0.00	Client	Sell
10:34:29	R203 On 03-Nov-11			Bond Future	1	6,400,000	66,894.53	Member	Buy
11:01:32	R203 On 03-Nov-11			Bond Future	1	1,800,000	0.00	Client	Sell
11:01:34	R203 On 03-Nov-11			Bond Future	1	1,400,000	0.00	Client	Sell
11:01:34	R203 On 03-Nov-11			Bond Future	1	1,900,000	0.00	Client	Sell
13:38:39	R203 On 03-Nov-11			Bond Future	1	900,000	9,362.63	Client	Buy
13:38:39	R203 On 03-Nov-11			Bond Future	1	900,000	0.00	Member	Sell
<b>Total for R203 Bond Future</b>					<b>7</b>	<b>14,600,000</b>	<b>76,257.16</b>		
10:34:29	R204 On 03-Nov-11			Bond Future	1	40,000,000	418,079.24	Client	Buy
10:34:29	R204 On 03-Nov-11			Bond Future	1	40,000,000	0.00	Member	Sell
13:38:39	R204 On 03-Nov-11			Bond Future	1	600,000	6,221.11	Client	Buy
13:38:39	R204 On 03-Nov-11			Bond Future	1	600,000	0.00	Member	Sell
<b>Total for R204 Bond Future</b>					<b>4</b>	<b>81,200,000</b>	<b>424,300.35</b>		
10:34:29	R207 On 03-Nov-11			Bond Future	1	700,000	0.00	Client	Sell
10:34:29	R207 On 03-Nov-11			Bond Future	1	2,200,000	21,607.04	Member	Buy
11:00:21	R207 On 03-Nov-11			Bond Future	1	300,000	0.00	Client	Sell
11:00:21	R207 On 03-Nov-11			Bond Future	1	700,000	0.00	Client	Sell
11:00:22	R207 On 03-Nov-11			Bond Future	1	500,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>5</b>	<b>4,400,000</b>	<b>21,607.04</b>		
13:38:39	R208 On 03-Nov-11			Bond Future	1	1,200,000	11,037.29	Client	Buy
13:38:39	R208 On 03-Nov-11			Bond Future	1	1,200,000	0.00	Member	Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	1,700,000	15,704.04	Client	Buy
16:17:04	R208 On 03-Nov-11			Bond Future	1	6,700,000	61,892.40	Client	Buy
16:17:04	R208 On 03-Nov-11			Bond Future	1	2,700,000	24,941.71	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	800,000	7,390.14	Client	Buy
16:17:04	R208 On 03-Nov-11			Bond Future	1	1,200,000	11,085.21	Client	Buy
16:17:04	R208 On 03-Nov-11			Bond Future	1	6,500,000	60,044.86	Client	Buy
16:17:04	R208 On 03-Nov-11			Bond Future	1	1,200,000	11,085.21	Client	Buy
16:17:04	R208 On 03-Nov-11			Bond Future	1	1,300,000	12,008.97	Client	Buy
16:17:04	R208 On 03-Nov-11			Bond Future	1	3,100,000	28,636.78	Client	Buy
16:17:04	R208 On 03-Nov-11			Bond Future	1	3,400,000	31,408.08	Client	Buy
16:17:04	R208 On 03-Nov-11			Bond Future	1	1,100,000	10,161.44	Client	Buy
16:17:04	R208 On 03-Nov-11			Bond Future	1	1,700,000	0.00	Member	Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	3,400,000	0.00	Member	Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	3,100,000	0.00	Member	Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	1,100,000	0.00	Member	Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	800,000	0.00	Member	Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	1,200,000	0.00	Member	Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	6,500,000	0.00	Member	Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	2,700,000	0.00	Member	Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	6,700,000	0.00	Member	Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	1,200,000	0.00	Member	Sell
16:17:04	R208 On 03-Nov-11			Bond Future	1	1,300,000	0.00	Member	Sell
<b>Total for R208 Bond Future</b>					<b>24</b>	<b>61,800,000</b>	<b>285,396.12</b>		
<b>Grand Total for all Instruments</b>					<b>148</b>	<b>437,020,000</b>	<b>2,466,890.28</b>		