



# Derivatives Matched Trades Report

Report for 28/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:04:08	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
15:04:08	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
15:04:08	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
15:04:08	ALBI On 02-Feb-12			Index Future	1	2,320,000	0.00	Client	Buy
15:04:08	ALBI On 02-Feb-12			Index Future	1	1,750,000	0.00	Client	Sell
15:04:08	ALBI On 02-Feb-12			Index Future	1	800,000	0.00	Client	Sell
15:04:08	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:04:08	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:04:08	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
15:04:08	ALBI On 03-Nov-11			Index Future	1	1,750,000	0.00	Client	Buy
15:04:08	ALBI On 03-Nov-11			Index Future	1	2,320,000	0.00	Client	Sell
15:04:08	ALBI On 03-Nov-11			Index Future	1	800,000	0.00	Client	Buy
15:11:10	ALBI On 03-Nov-11			Index Future	1	90,000	0.00	Client	Sell
15:11:10	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
15:11:10	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
15:11:10	ALBI On 03-Nov-11			Index Future	1	100,000	0.00	Client	Sell
15:11:10	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
15:11:10	ALBI On 03-Nov-11			Index Future	1	370,000	0.00	Client	Sell
15:11:10	ALBI On 03-Nov-11			Index Future	1	150,000	0.00	Client	Sell
15:12:06	ALBI On 02-Feb-12			Index Future	1	100,000	0.00	Client	Buy
15:12:06	ALBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Buy
15:12:07	ALBI On 02-Feb-12			Index Future	1	90,000	0.00	Client	Buy
15:12:07	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
15:12:07	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
15:12:07	ALBI On 02-Feb-12			Index Future	1	370,000	0.00	Client	Buy
15:12:07	ALBI On 02-Feb-12			Index Future	1	150,000	0.00	Client	Buy
15:17:46	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Client	Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	120,000	0.00	Client	Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	70,000	0.00	Client	Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	160,000	0.00	Client	Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
15:17:46	ALBI On 03-Nov-11			Index Future	1	160,000	0.00	Client	Sell
15:17:47	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:17:47	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:17:47	ALBI On 03-Nov-11			Index Future	1	110,000	0.00	Client	Sell
15:17:47	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Sell
15:17:47	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:17:47	ALBI On 03-Nov-11			Index Future	1	670,000	0.00	Client	Sell
15:17:47	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Sell
15:17:47	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Sell
15:17:47	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
15:20:48	ALBI On 02-Feb-12			Index Future	1	40,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	70,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	110,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	40,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	120,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	60,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	70,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	40,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	160,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
15:20:48	ALBI On 02-Feb-12			Index Future	1	160,000	0.00	Client	Buy
15:20:49	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
15:20:49	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
15:20:49	ALBI On 02-Feb-12			Index Future	1	670,000	0.00	Client	Buy
15:20:49	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	650,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:24:53	ALBI On 03-Nov-11			Index Future	1	360,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	200,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	50,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	240,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	30,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	320,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	40,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	110,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	140,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
15:24:53	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
15:29:07	ALBI On 02-Feb-12			Index Future	1	650,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	200,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	50,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	240,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	30,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	320,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	40,000	0.00	Client	Sell
15:29:07	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Sell
15:29:08	ALBI On 02-Feb-12			Index Future	1	360,000	0.00	Client	Sell
15:29:08	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell
15:29:08	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell
15:29:08	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell
15:29:08	ALBI On 02-Feb-12			Index Future	1	110,000	0.00	Client	Sell
15:29:08	ALBI On 02-Feb-12			Index Future	1	140,000	0.00	Client	Sell
15:29:08	ALBI On 02-Feb-12			Index Future	1	20,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for ALBI Index Future</b>					<b>112</b>	<b>19,480,000</b>	<b>0.00</b>		
14:56:05	R157 On 02-Feb-12	7.20	Put	Bond Future	1	132,000,000	0.00	Client	Sell
14:56:05	R157 On 02-Feb-12	7.20	Put	Bond Future	1	396,000,000	0.00	Member	Buy
14:56:05	R157 On 02-Feb-12	6.65	Put	Bond Future	1	44,000,000	0.00	Client	Buy
14:56:05	R157 On 02-Feb-12	6.65	Put	Bond Future	1	132,000,000	0.00	Member	Sell
14:56:05	R157 On 02-Feb-12	6.45	Call	Bond Future	1	44,000,000	0.00	Client	Buy
14:56:05	R157 On 02-Feb-12	6.45	Call	Bond Future	1	132,000,000	0.00	Member	Sell
14:56:05	R157 On 02-Feb-12	6.25	Call	Bond Future	1	132,000,000	0.00	Client	Sell
14:56:05	R157 On 02-Feb-12	6.25	Call	Bond Future	1	396,000,000	0.00	Member	Buy
15:27:02	R157 On 02-Feb-12			Bond Future	1	25,200,000	320,645.38	Client	Buy
15:27:02	R157 On 02-Feb-12			Bond Future	1	38,000,000	0.00	Member	Sell
15:35:28	R157 On 02-Feb-12	6.25	Call	Bond Future	1	264,000,000	0.00	Client	Sell
15:35:51	R157 On 02-Feb-12	6.45	Call	Bond Future	1	88,000,000	0.00	Client	Buy
15:36:19	R157 On 02-Feb-12	6.65	Put	Bond Future	1	88,000,000	0.00	Client	Buy
15:37:03	R157 On 02-Feb-12	7.20	Put	Bond Future	1	264,000,000	0.00	Client	Sell
15:43:43	R157 On 02-Feb-12			Bond Future	1	12,800,000	162,867.49	Client	Buy
<b>Total for R157 Bond Future</b>					<b>15</b>	<b>2,188,000,000</b>	<b>483,512.87</b>		
11:27:17	R186 On 03-Nov-11			Bond Future	1	5,700,000	0.00	Client	Sell
11:27:17	R186 On 03-Nov-11			Bond Future	1	25,600,000	316,480.56	Member	Buy
11:38:48	R186 On 03-Nov-11			Bond Future	1	4,300,000	0.00	Client	Sell
11:38:48	R186 On 03-Nov-11			Bond Future	1	2,700,000	0.00	Client	Sell
11:38:48	R186 On 03-Nov-11			Bond Future	1	500,000	0.00	Client	Sell
11:38:48	R186 On 03-Nov-11			Bond Future	1	5,500,000	0.00	Client	Sell
11:38:48	R186 On 03-Nov-11			Bond Future	1	6,900,000	0.00	Client	Sell
16:02:30	R186 On 03-Nov-11			Bond Future	1	4,500,000	0.00	Client	Sell
16:02:30	R186 On 03-Nov-11			Bond Future	1	87,800,000	1,081,070.43	Member	Buy
17:00:52	R186 On 03-Nov-11			Bond Future	1	4,000,000	0.00	Client	Sell
17:00:52	R186 On 03-Nov-11			Bond Future	1	1,200,000	0.00	Client	Sell
17:00:52	R186 On 03-Nov-11			Bond Future	1	800,000	0.00	Client	Sell
17:00:52	R186 On 03-Nov-11			Bond Future	1	77,300,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>13</b>	<b>226,800,000</b>	<b>1,397,550.99</b>		
14:41:38	R203 On 02-Feb-12	7.95	Put	Bond Future	1	264,000,000	0.00	Client	Sell
14:41:38	R203 On 02-Feb-12	7.95	Put	Bond Future	1	264,000,000	0.00	Member	Buy
14:41:38	R203 On 02-Feb-12	7.35	Put	Bond Future	1	88,000,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:41:38	R203 On 02-Feb-12	7.35	Put	Bond Future	1	88,000,000	0.00	Member	Sell
14:41:38	R203 On 02-Feb-12	7.20	Call	Bond Future	1	88,000,000	0.00	Client	Buy
14:41:38	R203 On 02-Feb-12	7.20	Call	Bond Future	1	88,000,000	0.00	Member	Sell
14:41:38	R203 On 02-Feb-12	6.95	Call	Bond Future	1	264,000,000	0.00	Client	Sell
14:41:38	R203 On 02-Feb-12	6.95	Call	Bond Future	1	264,000,000	0.00	Member	Buy
14:49:07	R203 On 02-Feb-12			Bond Future	1	31,000,000	332,832.34	Client	Buy
14:49:07	R203 On 02-Feb-12			Bond Future	1	31,000,000	0.00	Member	Sell
<b>Total for R203 Bond Future</b>					<b>10</b>	<b>1,470,000,000</b>	<b>332,832.34</b>		
11:36:54	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
11:36:54	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,701.25	Member	Buy
14:56:05	R207 On 02-Feb-12	8.50	Put	Bond Future	1	192,000,000	0.00	Client	Sell
14:56:05	R207 On 02-Feb-12	8.50	Put	Bond Future	1	192,000,000	0.00	Member	Buy
14:56:05	R207 On 02-Feb-12	7.85	Put	Bond Future	1	64,000,000	0.00	Client	Buy
14:56:05	R207 On 02-Feb-12	7.85	Put	Bond Future	1	64,000,000	0.00	Member	Sell
14:56:05	R207 On 02-Feb-12	7.65	Call	Bond Future	1	64,000,000	0.00	Client	Buy
14:56:05	R207 On 02-Feb-12	7.65	Call	Bond Future	1	64,000,000	0.00	Member	Sell
14:56:05	R207 On 02-Feb-12	7.35	Call	Bond Future	1	192,000,000	0.00	Client	Sell
14:56:05	R207 On 02-Feb-12	7.35	Call	Bond Future	1	192,000,000	0.00	Member	Buy
15:27:02	R207 On 02-Feb-12			Bond Future	1	7,000,000	67,964.62	Client	Buy
15:27:02	R207 On 02-Feb-12			Bond Future	1	7,000,000	0.00	Member	Sell
16:03:41	R207 On 03-Nov-11			Bond Future	1	108,000,000	0.00	Client	Sell
16:03:41	R207 On 03-Nov-11			Bond Future	1	128,000,000	1,265,841.28	Member	Buy
17:01:28	R207 On 03-Nov-11			Bond Future	1	12,300,000	0.00	Client	Sell
17:01:28	R207 On 03-Nov-11			Bond Future	1	7,700,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>16</b>	<b>1,296,000,000</b>	<b>1,343,507.15</b>		
14:41:38	R208 On 02-Feb-12	7.70	Call	Bond Future	1	32,000,000	0.00	Client	Buy
14:41:38	R208 On 02-Feb-12	7.70	Call	Bond Future	1	96,000,000	0.00	Member	Sell
14:41:38	R208 On 02-Feb-12	7.45	Call	Bond Future	1	96,000,000	0.00	Client	Sell
14:41:38	R208 On 02-Feb-12	7.45	Call	Bond Future	1	288,000,000	0.00	Member	Buy
14:49:07	R208 On 02-Feb-12	8.55	Put	Bond Future	1	96,000,000	0.00	Client	Sell
14:49:07	R208 On 02-Feb-12	8.55	Put	Bond Future	1	288,000,000	0.00	Member	Buy
14:49:07	R208 On 02-Feb-12	7.90	Put	Bond Future	1	32,000,000	0.00	Client	Buy
14:49:07	R208 On 02-Feb-12	7.90	Put	Bond Future	1	96,000,000	0.00	Member	Sell
14:49:07	R208 On 02-Feb-12			Bond Future	1	11,700,000	111,229.48	Client	Buy
14:49:07	R208 On 02-Feb-12			Bond Future	1	35,000,000	0.00	Member	Sell
15:39:00	R208 On 02-Feb-12	7.45	Call	Bond Future	1	192,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:39:33	R208 On 02-Feb-12	7.70	Call	Bond Future	1	64,000,000	0.00	Client	Buy
15:40:09	R208 On 02-Feb-12	7.90	Put	Bond Future	1	64,000,000	0.00	Client	Buy
15:40:34	R208 On 02-Feb-12	8.55	Put	Bond Future	1	192,000,000	0.00	Client	Sell
15:45:46	R208 On 02-Feb-12			Bond Future	1	23,300,000	221,508.28	Client	Buy
<b>Total for R208 Bond Future</b>					<b>15</b>	<b>1,606,000,000</b>	<b>332,737.76</b>		
11:27:17	R209 On 03-Nov-11			Bond Future	1	9,300,000	0.00	Client	Sell
11:27:17	R209 On 03-Nov-11			Bond Future	1	41,300,000	315,805.20	Member	Buy
11:42:02	R209 On 03-Nov-11			Bond Future	1	11,300,000	0.00	Client	Sell
11:42:03	R209 On 03-Nov-11			Bond Future	1	7,200,000	0.00	Client	Sell
11:42:03	R209 On 03-Nov-11			Bond Future	1	3,800,000	0.00	Client	Sell
11:42:03	R209 On 03-Nov-11			Bond Future	1	700,000	0.00	Client	Sell
11:42:03	R209 On 03-Nov-11			Bond Future	1	9,000,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>					<b>7</b>	<b>82,600,000</b>	<b>315,805.20</b>		
<b>Grand Total for all Instruments</b>					<b>188</b>	<b>6,888,880,000</b>	<b>4,205,946.30</b>		