



# Derivatives Matched Trades Report

Report for 15/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:43:47	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	25,000,000	0.00	Client	Buy
15:43:47	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>50,000,000</b>	<b>0.00</b>		
11:42:20	R157 On 02-Feb-12			Bond Future	1	7,300,000	92,032.55	Client	Buy
11:42:20	R157 On 02-Feb-12			Bond Future	1	11,300,000	0.00	Client	Sell
11:42:20	R157 On 02-Feb-12			Bond Future	1	7,300,000	0.00	Member	Sell
11:42:20	R157 On 02-Feb-12			Bond Future	1	11,300,000	142,461.34	Member	Buy
14:51:54	R157 On 02-Feb-12			Bond Future	1	18,800,000	237,095.20	Client	Buy
14:51:54	R157 On 02-Feb-12			Bond Future	1	457,000,000	0.00	Member	Sell
15:23:34	R157 On 02-Feb-12			Bond Future	1	5,200,000	65,579.52	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	3,300,000	41,617.78	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	2,500,000	31,528.62	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	16,300,000	205,566.59	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	16,900,000	213,133.45	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	600,000	7,566.87	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	100,000	1,261.14	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	1,400,000	17,656.03	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	1,500,000	18,917.17	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	7,600,000	95,847.00	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	1,000,000	12,611.45	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	2,800,000	35,312.05	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	1,400,000	17,656.03	Client	Buy
15:23:34	R157 On 02-Feb-12			Bond Future	1	6,000,000	75,668.68	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	800,000	10,089.16	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	600,000	7,566.87	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	70,500,000	889,107.01	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:23:35	R157 On 02-Feb-12			Bond Future	1	1,700,000	21,439.46	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	1,900,000	23,961.75	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	6,000,000	75,668.68	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	9,100,000	114,764.17	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	2,400,000	30,267.47	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	1,200,000	15,133.74	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	1,100,000	13,872.59	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	1,100,000	13,872.59	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	83,000,000	1,046,750.10	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	169,000,000	2,131,334.54	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	1,200,000	15,133.74	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	6,700,000	84,496.69	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	8,400,000	105,936.15	Client	Buy
15:23:35	R157 On 02-Feb-12			Bond Future	1	6,900,000	87,018.98	Client	Buy
15:55:56	R157 On 02-Feb-12	6.55	Put	Bond Future	1	4,000,000	0.00	Client	Sell
15:55:56	R157 On 02-Feb-12	6.55	Put	Bond Future	1	2,500,000	0.00	Client	Sell
15:55:56	R157 On 02-Feb-12	6.55	Put	Bond Future	1	2,500,000	0.00	Member	Buy
15:55:56	R157 On 02-Feb-12	6.55	Put	Bond Future	1	4,000,000	0.00	Member	Buy
<b>Total for R157 Bond Future</b>					<b>41</b>	<b>964,200,000</b>	<b>5,997,925.16</b>		
16:21:55	R186 On 02-Feb-12	6.75	Call	Bond Future	1	17,000,000	0.00	Client	Buy
16:21:55	R186 On 02-Feb-12	6.75	Call	Bond Future	1	17,000,000	0.00	Client	Sell
16:21:55	R186 On 02-Feb-12	7.75	Call	Bond Future	1	17,000,000	0.00	Client	Sell
16:21:55	R186 On 02-Feb-12	7.75	Call	Bond Future	1	17,000,000	0.00	Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>68,000,000</b>	<b>0.00</b>		
12:45:06	R208 On 02-Feb-12			Bond Future	1	15,500,000	145,014.33	Client	Buy
12:45:06	R208 On 02-Feb-12			Bond Future	1	36,500,000	341,485.35	Client	Buy
12:45:06	R208 On 02-Feb-12			Bond Future	1	15,500,000	0.00	Member	Sell
12:45:06	R208 On 02-Feb-12			Bond Future	1	36,500,000	0.00	Member	Sell
16:02:10	R208 On 02-Feb-12			Bond Future	1	15,500,000	145,014.33	Client	Buy
16:02:10	R208 On 02-Feb-12			Bond Future	1	36,500,000	341,485.35	Client	Buy
16:02:10	R208 On 02-Feb-12			Bond Future	1	15,500,000	0.00	Member	Sell
16:02:10	R208 On 02-Feb-12			Bond Future	1	36,500,000	0.00	Member	Sell
16:18:10	R208 On 02-Feb-12			Bond Future	1	15,500,000	0.00	Client	Sell
16:18:10	R208 On 02-Feb-12			Bond Future	1	36,500,000	0.00	Client	Sell
16:18:10	R208 On 02-Feb-12			Bond Future	1	36,500,000	341,485.35	Member	Buy
16:18:10	R208 On 02-Feb-12			Bond Future	1	15,500,000	145,014.33	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R208 Bond Future				12	312,000,000	1,459,499.03		
	Grand Total for all Instruments				59	1,394,200,000	7,457,424.19		