

Derivatives Matched Trades Report

Report for 23/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:42:27	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	110,000,000	0.00	Client	Buy
9:42:27	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	110,000,000	0.00	Member	Sell
10:09:59	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	110,000,000	0.00	Client	Sell
10:09:59	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	110,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	440,000,000	0.00		
13:12:05	R157 On 02-Feb-12			Bond Future	1	100,000	1,257.75	Client	Buy
13:12:05	R157 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
14:21:30	R157 On 02-Feb-12	6.55	Put	Bond Future	1	4,000,000	0.00	Client	Sell
14:21:30	R157 On 02-Feb-12	6.55	Put	Bond Future	1	2,500,000	0.00	Client	Sell
14:21:30	R157 On 02-Feb-12	6.55	Put	Bond Future	1	4,000,000	0.00	Member	Buy
14:21:30	R157 On 02-Feb-12	6.55	Put	Bond Future	1	2,500,000	0.00	Member	Buy
17:13:13	R157 On 02-Feb-12			Bond Future	1	9,000,000	112,883.72	Client	Buy
17:13:13	R157 On 02-Feb-12			Bond Future	1	9,000,000	0.00	Member	Sell
Total for R157 Bond Future					8	31,200,000	114,141.47		
17:19:19	R207 On 02-Feb-12			Bond Future	1	300,000	2,836.65	Client	Buy
17:19:19	R207 On 02-Feb-12			Bond Future	1	700,000	6,618.85	Client	Buy
17:19:19	R207 On 02-Feb-12			Bond Future	1	424,000,000	4,009,134.12	Client	Buy
17:19:19	R207 On 02-Feb-12			Bond Future	1	424,000,000	0.00	Client	Sell
17:19:19	R207 On 02-Feb-12			Bond Future	1	4,000,000	37,822.02	Client	Buy
17:19:19	R207 On 02-Feb-12			Bond Future	1	2,700,000	25,529.86	Client	Buy
17:19:19	R207 On 02-Feb-12			Bond Future	1	8,000,000	75,644.04	Client	Buy
17:19:19	R207 On 02-Feb-12			Bond Future	1	500,000	4,727.75	Client	Buy
17:19:19	R207 On 02-Feb-12			Bond Future	1	400,000	3,782.20	Client	Buy

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17:19:10	R208 On 02-Feb-12			Bond Future	1	4,100,000	37,940.76	Client	Buy
17:19:10	R208 On 02-Feb-12			Bond Future	1	16,100,000	148,986.90	Client	Buy
17:19:10	R208 On 02-Feb-12			Bond Future	1	108,300,000	1,002,191.41	Client	Buy
17:19:10	R208 On 02-Feb-12			Bond Future	1	16,300,000	150,837.67	Client	Buy
17:19:10	R208 On 02-Feb-12			Bond Future	1	16,100,000	0.00	Member	Sell
17:19:10	R208 On 02-Feb-12			Bond Future	1	800,000	0.00	Member	Sell
17:19:10	R208 On 02-Feb-12			Bond Future	1	108,300,000	0.00	Member	Sell
17:19:10	R208 On 02-Feb-12			Bond Future	1	12,700,000	0.00	Member	Sell
17:19:10	R208 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
17:19:10	R208 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
17:19:10	R208 On 02-Feb-12			Bond Future	1	4,100,000	0.00	Member	Sell
17:19:10	R208 On 02-Feb-12			Bond Future	1	700,000	0.00	Member	Sell
17:19:10	R208 On 02-Feb-12			Bond Future	1	16,300,000	0.00	Member	Sell
17:19:10	R208 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Member	Sell
17:19:10	R208 On 02-Feb-12			Bond Future	1	5,600,000	0.00	Member	Sell
17:19:19	R208 On 02-Feb-12			Bond Future	1	21,900,000	202,659.21	Client	Buy
17:19:19	R208 On 02-Feb-12			Bond Future	1	1,200,000	11,104.61	Client	Buy
17:19:19	R208 On 02-Feb-12			Bond Future	1	13,700,000	126,777.68	Client	Buy
17:19:19	R208 On 02-Feb-12			Bond Future	1	3,000,000	27,761.54	Client	Buy
17:19:19	R208 On 02-Feb-12			Bond Future	1	900,000	8,328.46	Client	Buy
17:19:19	R208 On 02-Feb-12			Bond Future	1	1,900,000	17,582.31	Client	Buy
17:19:19	R208 On 02-Feb-12			Bond Future	1	900,000	8,328.46	Client	Buy
17:19:19	R208 On 02-Feb-12			Bond Future	1	700,000	6,477.69	Client	Buy
17:19:19	R208 On 02-Feb-12			Bond Future	1	1,100,000	10,179.23	Client	Buy
17:19:19	R208 On 02-Feb-12			Bond Future	1	1,500,000	13,880.77	Client	Buy
17:19:19	R208 On 02-Feb-12			Bond Future	1	36,700,000	339,616.11	Client	Buy
17:19:19	R208 On 02-Feb-12			Bond Future	1	1,200,000	0.00	Member	Sell
17:19:19	R208 On 02-Feb-12			Bond Future	1	3,000,000	0.00	Member	Sell
17:19:19	R208 On 02-Feb-12			Bond Future	1	36,700,000	0.00	Member	Sell
17:19:19	R208 On 02-Feb-12			Bond Future	1	13,700,000	0.00	Member	Sell
17:19:19	R208 On 02-Feb-12			Bond Future	1	900,000	0.00	Member	Sell
17:19:19	R208 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Member	Sell
17:19:19	R208 On 02-Feb-12			Bond Future	1	21,900,000	0.00	Member	Sell
17:19:19	R208 On 02-Feb-12			Bond Future	1	1,500,000	0.00	Member	Sell
17:19:19	R208 On 02-Feb-12			Bond Future	1	900,000	0.00	Member	Sell
17:19:19	R208 On 02-Feb-12			Bond Future	1	700,000	0.00	Member	Sell
17:19:19	R208 On 02-Feb-12			Bond Future	1	1,900,000	0.00	Member	Sell
17:23:42	R208 On 02-Feb-12			Bond Future	1	400,000	3,701.54	Client	Buy
17:23:42	R208 On 02-Feb-12			Bond Future	1	3,000,000	27,761.54	Client	Buy
17:23:42	R208 On 02-Feb-12			Bond Future	1	2,600,000	24,060.00	Client	Buy
17:23:42	R208 On 02-Feb-12			Bond Future	1	400,000	0.00	Member	Sell
17:23:42	R208 On 02-Feb-12			Bond Future	1	3,000,000	0.00	Member	Sell

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17:23:42	R208 On 02-Feb-12			Bond Future	1	2,600,000	0.00	Member	Sell
Total for R208 Bond Future					50	513,000,000	2,373,611.24		
Grand Total for all Instruments					102	2,170,600,000	8,096,758.28		