



Derivatives Matched Trades Report

Report for 15/12/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:23:37	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Member	Sell
11:23:37	ALBI On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					2	20,000	0.00		
13:22:07	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
13:22:07	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	20,000,000	0.00		
11:21:30	R207 On 02-Feb-12			Bond Future	1	29,300,000	0.00	Member	Sell
11:21:30	R207 On 02-Feb-12			Bond Future	1	29,300,000	278,035.17	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	800,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	800,000	7,596.29	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	949.54	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	2,200,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	2,200,000	20,889.79	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	949.54	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	1,700,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	1,700,000	16,142.11	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	8,200,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	8,200,000	77,861.93	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	1,400,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	1,400,000	13,293.50	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	7,000,000	0.00	Member	Sell

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16:12:45	R207 On 02-Feb-12			Bond Future	1	7,000,000	66,467.50	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	18,400,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	18,400,000	174,714.57	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	600,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	600,000	5,697.21	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	2,900,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	2,900,000	27,536.54	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	500,000	4,747.68	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	200,000	1,899.07	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	18,600,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	18,600,000	176,613.64	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	21,900,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	21,900,000	207,948.32	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	949.54	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	949.54	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,495.36	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,495.36	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	1,900,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	1,900,000	18,041.18	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	949.54	Client	Buy
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16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	949.54	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	300,000	2,848.61	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	949.54	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	200,000	1,899.07	Client	Buy
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:12:45	R207 On 02-Feb-12			Bond Future	1	100,000	949.54	Client	Buy
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Total for R207 Bond Future					110	258,600,000	1,227,570.87		
Grand Total for all Instruments					114	278,620,000	1,227,570.87		