

# Derivatives Matched Trades Report

Report for 19/01/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:40:53	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	25,000,000	0.00	Member	Buy
14:40:53	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	25,000,000	0.00	Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>50,000,000</b>	<b>0.00</b>		
14:11:21	R186 On 03-May-12			Bond Future	1	14,200,000	0.00	Member	Sell
14:11:21	R186 On 03-May-12			Bond Future	1	5,200,000	62,873.31	Client	Buy
14:19:04	R186 On 03-May-12			Bond Future	1	6,500,000	78,591.64	Client	Buy
14:19:04	R186 On 03-May-12			Bond Future	1	2,500,000	30,227.56	Client	Buy
15:26:03	R186 On 03-May-12	7.90	Call	Bond Future	1	180,000,000	0.00	Client	Sell
15:26:03	R186 On 03-May-12	7.90	Call	Bond Future	1	225,000,000	0.00	Member	Buy
15:26:03	R186 On 03-May-12	8.20	Call	Bond Future	1	60,000,000	0.00	Client	Buy
15:26:03	R186 On 03-May-12	8.20	Call	Bond Future	1	75,000,000	0.00	Member	Sell
15:26:03	R186 On 03-May-12	8.50	Put	Bond Future	1	60,000,000	0.00	Client	Buy
15:26:03	R186 On 03-May-12	8.50	Put	Bond Future	1	75,000,000	0.00	Member	Sell
15:26:03	R186 On 03-May-12	8.85	Put	Bond Future	1	180,000,000	0.00	Client	Sell
15:26:03	R186 On 03-May-12	8.85	Put	Bond Future	1	225,000,000	0.00	Member	Buy
15:34:56	R186 On 03-May-12			Bond Future	1	2,000,000	0.00	Client	Sell
15:34:56	R186 On 03-May-12			Bond Future	1	10,000,000	120,845.16	Member	Buy
16:28:08	R186 On 03-May-12	8.20	Call	Bond Future	1	15,000,000	0.00	Client	Buy
16:28:16	R186 On 03-May-12	8.50	Put	Bond Future	1	15,000,000	0.00	Client	Buy
16:28:34	R186 On 03-May-12	8.85	Put	Bond Future	1	45,000,000	0.00	Client	Sell
16:28:46	R186 On 03-May-12	7.90	Call	Bond Future	1	45,000,000	0.00	Client	Sell
16:38:20	R186 On 03-May-12			Bond Future	1	8,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>19</b>	<b>1,248,400,000</b>	<b>292,537.67</b>		

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14:11:21	R203	On 03-May-12			Bond Future	1	25,900,000	0.00	Member	Sell
14:11:21	R203	On 03-May-12			Bond Future	1	7,000,000	73,449.53	Client	Buy
14:22:02	R203	On 03-May-12			Bond Future	1	14,200,000	148,997.62	Client	Buy
14:22:02	R203	On 03-May-12			Bond Future	1	4,700,000	49,316.11	Client	Buy
15:07:59	R203	On 03-May-12	7.00	Call	Bond Future	1	420,000,000	0.00	Member	Buy
15:07:59	R203	On 03-May-12	7.00	Call	Bond Future	1	330,000,000	0.00	Client	Sell
15:07:59	R203	On 03-May-12	7.15	Call	Bond Future	1	110,000,000	0.00	Client	Buy
15:07:59	R203	On 03-May-12	7.15	Call	Bond Future	1	140,000,000	0.00	Member	Sell
15:07:59	R203	On 03-May-12	7.45	Put	Bond Future	1	110,000,000	0.00	Client	Buy
15:07:59	R203	On 03-May-12	7.45	Put	Bond Future	1	140,000,000	0.00	Member	Sell
15:07:59	R203	On 03-May-12	7.80	Put	Bond Future	1	330,000,000	0.00	Client	Sell
15:07:59	R203	On 03-May-12	7.80	Put	Bond Future	1	420,000,000	0.00	Member	Buy
16:20:57	R203	On 03-May-12	7.00	Call	Bond Future	1	90,000,000	0.00	Client	Sell
16:22:53	R203	On 03-May-12	7.80	Put	Bond Future	1	90,000,000	0.00	Client	Sell
16:23:49	R203	On 03-May-12	7.45	Put	Bond Future	1	30,000,000	0.00	Client	Buy
16:24:05	R203	On 03-May-12	7.15	Call	Bond Future	1	30,000,000	0.00	Client	Buy
<b>Total for R203 Bond Future</b>						<b>16</b>	<b>2,291,800,000</b>	<b>271,763.26</b>		
10:30:25	R207	On 02-Feb-12			Bond Future	1	400,000	0.00	Member	Sell
10:30:25	R207	On 02-Feb-12			Bond Future	1	400,000	3,849.41	Client	Buy
15:26:03	R207	On 03-May-12	7.45	Call	Bond Future	1	240,000,000	0.00	Client	Sell
15:26:03	R207	On 03-May-12	7.45	Call	Bond Future	1	240,000,000	0.00	Member	Buy
15:26:03	R207	On 03-May-12	7.65	Call	Bond Future	1	80,000,000	0.00	Client	Buy
15:26:03	R207	On 03-May-12	7.65	Call	Bond Future	1	80,000,000	0.00	Member	Sell
15:26:03	R207	On 03-May-12	8.00	Put	Bond Future	1	80,000,000	0.00	Client	Buy
15:26:03	R207	On 03-May-12	8.00	Put	Bond Future	1	80,000,000	0.00	Member	Sell
15:26:03	R207	On 03-May-12	8.30	Put	Bond Future	1	240,000,000	0.00	Client	Sell
15:26:03	R207	On 03-May-12	8.30	Put	Bond Future	1	240,000,000	0.00	Member	Buy
15:34:56	R207	On 03-May-12			Bond Future	1	6,000,000	0.00	Client	Sell
15:34:56	R207	On 03-May-12			Bond Future	1	6,000,000	59,007.43	Member	Buy
<b>Total for R207 Bond Future</b>						<b>12</b>	<b>1,292,800,000</b>	<b>62,856.84</b>		
15:26:03	R208	On 03-May-12	7.50	Call	Bond Future	1	240,000,000	0.00	Client	Sell
15:26:03	R208	On 03-May-12	7.50	Call	Bond Future	1	300,000,000	0.00	Member	Buy
15:26:03	R208	On 03-May-12	7.70	Call	Bond Future	1	80,000,000	0.00	Client	Buy
15:26:03	R208	On 03-May-12	7.70	Call	Bond Future	1	100,000,000	0.00	Member	Sell
15:26:03	R208	On 03-May-12	8.05	Put	Bond Future	1	80,000,000	0.00	Client	Buy
15:26:03	R208	On 03-May-12	8.05	Put	Bond Future	1	100,000,000	0.00	Member	Sell

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15:26:03	R208 On 03-May-12	8.35	Put	Bond Future	1	240,000,000	0.00	Client	Sell
15:26:03	R208 On 03-May-12	8.35	Put	Bond Future	1	300,000,000	0.00	Member	Buy
15:34:56	R208 On 03-May-12			Bond Future	1	1,000,000	0.00	Client	Sell
15:34:56	R208 On 03-May-12			Bond Future	1	5,000,000	46,486.16	Member	Buy
16:20:47	R208 On 03-May-12	8.35	Put	Bond Future	1	300,000,000	0.00	Member	Sell
16:20:47	R208 On 03-May-12	8.35	Put	Bond Future	1	300,000,000	0.00	Member	Buy
16:26:34	R208 On 03-May-12	8.05	Put	Bond Future	1	20,000,000	0.00	Client	Buy
16:26:48	R208 On 03-May-12	7.70	Call	Bond Future	1	20,000,000	0.00	Client	Buy
16:27:17	R208 On 03-May-12	8.35	Put	Bond Future	1	60,000,000	0.00	Client	Sell
16:27:37	R208 On 03-May-12	7.50	Call	Bond Future	1	60,000,000	0.00	Client	Sell
16:38:12	R208 On 03-May-12			Bond Future	1	4,000,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>					<b>17</b>	<b>2,210,000,000</b>	<b>46,486.16</b>		
<b>Grand Total for all Instruments</b>					<b>66</b>	<b>7,093,000,000</b>	<b>673,643.93</b>		