

# Derivatives Matched Trades Report

Report for 27/01/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:40:34	ILBI On 02-Aug-12			Index Future	1	640,000	0.00	Client	Sell
13:40:34	ILBI On 02-Aug-12			Index Future	1	350,000	0.00	Client	Buy
17:04:56	ILBI On 02-Aug-12			Index Future	1	140,000	0.00	Client	Buy
17:04:56	ILBI On 02-Aug-12			Index Future	1	150,000	0.00	Client	Buy
<b>Total for ILBI Index Future</b>					<b>4</b>	<b>1,280,000</b>	<b>0.00</b>		
14:08:27	R157 On 03-May-12	6.25	Call	Bond Future	1	150,000,000	0.00	Client	Sell
14:08:27	R157 On 03-May-12	6.25	Call	Bond Future	1	150,000,000	0.00	Member	Buy
14:08:27	R157 On 03-May-12	6.50	Put	Bond Future	1	150,000,000	0.00	Client	Buy
14:08:27	R157 On 03-May-12	6.50	Put	Bond Future	1	150,000,000	0.00	Member	Sell
14:08:27	R157 On 03-May-12	6.75	Put	Bond Future	1	150,000,000	0.00	Client	Sell
14:08:27	R157 On 03-May-12	6.75	Put	Bond Future	1	150,000,000	0.00	Member	Buy
15:10:48	R157 On 02-Feb-12			Bond Future	1	44,000,000	561,389.27	Member	Buy
15:10:48	R157 On 02-Feb-12			Bond Future	1	16,000,000	0.00	Client	Sell
15:14:27	R157 On 02-Feb-12			Bond Future	1	28,000,000	0.00	Client	Sell
16:06:11	R157 On 02-Feb-12			Bond Future	1	40,000,000	0.00	Member	Sell
16:06:11	R157 On 02-Feb-12			Bond Future	1	40,000,000	511,016.20	Client	Buy
16:06:11	R157 On 02-Feb-12			Bond Future	1	37,500,000	479,077.69	Member	Buy
16:06:11	R157 On 02-Feb-12			Bond Future	1	8,800,000	0.00	Client	Sell
16:06:11	R157 On 03-May-12			Bond Future	1	37,500,000	0.00	Member	Sell
16:06:11	R157 On 03-May-12			Bond Future	1	8,800,000	108,063.15	Client	Buy
16:39:08	R157 On 02-Feb-12			Bond Future	1	536,300,000	0.00	Member	Sell
16:39:08	R157 On 02-Feb-12			Bond Future	1	364,300,000	4,650,144.87	Client	Buy
16:39:08	R157 On 03-May-12			Bond Future	1	536,300,000	6,573,504.72	Member	Buy
16:39:08	R157 On 03-May-12			Bond Future	1	536,300,000	0.00	Client	Sell
16:40:07	R157 On 02-Feb-12			Bond Future	1	28,700,000	0.00	Client	Sell
16:40:51	R157 On 03-May-12			Bond Future	1	28,700,000	352,433.22	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:01:39	R157	On 02-Feb-12			Bond Future	1	172,000,000	2,195,511.72	Client	Buy
<b>Total for R157 Bond Future</b>						<b>22</b>	<b>3,363,200,000</b>	<b>15,431,140.83</b>		
16:06:11	R186	On 02-Feb-12			Bond Future	1	115,000,000	1,398,898.07	Member	Buy
16:06:11	R186	On 02-Feb-12			Bond Future	1	115,000,000	0.00	Client	Sell
16:06:11	R186	On 03-May-12			Bond Future	1	115,000,000	0.00	Member	Sell
16:06:11	R186	On 03-May-12			Bond Future	1	115,000,000	1,419,128.64	Client	Buy
16:40:56	R186	On 02-Feb-12			Bond Future	1	3,000,000	36,346.97	Member	Buy
16:40:56	R186	On 02-Feb-12			Bond Future	1	2,000,000	0.00	Client	Sell
16:55:14	R186	On 03-May-12			Bond Future	1	3,000,000	0.00	Member	Sell
16:55:14	R186	On 03-May-12			Bond Future	1	3,000,000	36,868.82	Client	Buy
17:03:45	R186	On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>9</b>	<b>472,000,000</b>	<b>2,891,242.50</b>		
16:06:11	R201	On 02-Feb-12			Bond Future	1	57,500,000	622,747.71	Member	Buy
16:06:11	R201	On 02-Feb-12			Bond Future	1	57,500,000	0.00	Client	Sell
<b>Total for R201 Bond Future</b>						<b>2</b>	<b>115,000,000</b>	<b>622,747.71</b>		
14:02:12	R202	On 02-Feb-12			Bond Future	1	7,600,000	142,101.76	Member	Buy
14:02:12	R202	On 02-Feb-12			Bond Future	1	5,000,000	0.00	Client	Sell
14:02:12	R202	On 03-May-12			Bond Future	1	7,600,000	0.00	Member	Sell
14:02:12	R202	On 03-May-12			Bond Future	1	7,600,000	144,231.28	Client	Buy
14:16:00	R202	On 02-Feb-12			Bond Future	1	2,600,000	0.00	Client	Sell
<b>Total for R202 Bond Future</b>						<b>5</b>	<b>30,400,000</b>	<b>286,333.04</b>		
14:24:07	R204	On 03-May-12	7.00	Call	Bond Future	1	25,000,000	0.00	Member	Buy
14:24:07	R204	On 03-May-12	7.00	Call	Bond Future	1	25,000,000	0.00	Client	Sell
14:24:07	R204	On 03-May-12	7.00	Call	Bond Future	1	7,000,000	0.00	Member	Buy
14:24:07	R204	On 03-May-12	7.00	Call	Bond Future	1	7,000,000	0.00	Client	Sell
14:24:07	R204	On 03-May-12	7.00	Call	Bond Future	1	1,300,000	0.00	Member	Buy
14:24:07	R204	On 03-May-12	7.00	Call	Bond Future	1	1,300,000	0.00	Client	Sell
14:24:07	R204	On 03-May-12	7.00	Call	Bond Future	1	4,400,000	0.00	Member	Buy
14:24:07	R204	On 03-May-12	7.00	Call	Bond Future	1	4,400,000	0.00	Client	Sell
14:24:07	R204	On 03-May-12	7.00	Call	Bond Future	1	6,500,000	0.00	Member	Buy
14:24:07	R204	On 03-May-12	7.00	Call	Bond Future	1	6,500,000	0.00	Client	Sell

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14:24:07	R204 On 03-May-12	7.00	Call	Bond Future	1	5,800,000	0.00	Member	Buy
14:24:07	R204 On 03-May-12	7.00	Call	Bond Future	1	5,800,000	0.00	Client	Sell
14:24:07	R204 On 03-May-12	7.00	Call	Bond Future	1	5,000,000	0.00	Member	Buy
14:24:07	R204 On 03-May-12	7.00	Call	Bond Future	1	5,000,000	0.00	Client	Sell
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	25,000,000	0.00	Member	Buy
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	25,000,000	0.00	Client	Sell
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	7,000,000	0.00	Member	Buy
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	7,000,000	0.00	Client	Sell
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	1,300,000	0.00	Member	Buy
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	1,300,000	0.00	Client	Sell
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	4,400,000	0.00	Member	Buy
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	4,400,000	0.00	Client	Sell
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	6,500,000	0.00	Member	Buy
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	6,500,000	0.00	Client	Sell
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	5,800,000	0.00	Member	Buy
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	5,800,000	0.00	Client	Sell
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	5,000,000	0.00	Member	Buy
14:24:07	R204 On 03-May-12	7.75	Put	Bond Future	1	5,000,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>					<b>28</b>	<b>220,000,000</b>	<b>0.00</b>		
11:06:49	R207 On 03-May-12			Bond Future	1	1,000,000	9,919.72	Member	Buy
11:06:49	R207 On 03-May-12			Bond Future	1	1,000,000	0.00	Client	Sell
16:06:11	R207 On 02-Feb-12			Bond Future	1	49,900,000	489,940.31	Member	Buy
16:06:11	R207 On 02-Feb-12			Bond Future	1	49,900,000	0.00	Client	Sell
17:09:17	R207 On 02-Feb-12			Bond Future	1	22,000,000	215,687.67	Member	Buy
17:09:17	R207 On 02-Feb-12			Bond Future	1	22,000,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>6</b>	<b>145,800,000</b>	<b>715,547.70</b>		
16:06:11	R208 On 02-Feb-12			Bond Future	1	40,000,000	0.00	Member	Sell
16:06:11	R208 On 02-Feb-12			Bond Future	1	40,000,000	385,290.72	Client	Buy
17:09:17	R208 On 02-Feb-12			Bond Future	1	32,000,000	307,515.52	Member	Buy
17:09:17	R208 On 02-Feb-12			Bond Future	1	11,000,000	0.00	Client	Sell
17:20:02	R208 On 02-Feb-12			Bond Future	1	21,000,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>					<b>5</b>	<b>144,000,000</b>	<b>692,806.24</b>		
16:40:56	R209 On 02-Feb-12			Bond Future	1	2,100,000	16,469.46	Member	Buy
16:40:56	R209 On 02-Feb-12			Bond Future	1	1,400,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:40:56	R209 On 03-May-12			Bond Future	1	2,100,000	0.00	Member	Sell
16:40:56	R209 On 03-May-12			Bond Future	1	2,100,000	16,045.35	Client	Buy
17:05:30	R209 On 02-Feb-12			Bond Future	1	700,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>					<b>5</b>	<b>8,400,000</b>	<b>32,514.81</b>		
<b>Grand Total for all Instruments</b>					<b>86</b>	<b>4,500,080,000</b>	<b>20,672,332.82</b>		