

# Derivatives Matched Trades Report

Report for 20/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:09:29	IGOV On 03-May-12			Index Future	1	10,000	0.00	Client	Sell
10:09:29	IGOV On 03-May-12			Index Future	1	10,000	0.00	Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	208,500,000	0.00	Member	Sell
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	25,500,000	0.00	Member	Sell
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	29,000,000	0.00	Client	Buy
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	210,000,000	0.00	Member	Buy
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	5,000,000	0.00	Client	Sell
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	209,000,000	0.00	Member	Sell
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	500,000	0.00	Member	Buy
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	25,500,000	0.00	Member	Sell
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	210,000,000	0.00	Member	Buy
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	208,500,000	0.00	Member	Buy
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	25,500,000	0.00	Member	Buy
19:06:45	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	210,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>12</b>	<b>1,367,000,000</b>	<b>0.00</b>		
8:46:18	R186 On 02-Aug-12	8.25	Call	Bond Future	1	8,000,000	0.00	Client	Buy
8:46:18	R186 On 02-Aug-12	8.25	Call	Bond Future	1	8,000,000	0.00	Client	Sell
8:49:59	R186 On 02-Aug-12	8.25	Call	Bond Future	1	9,000,000	0.00	Client	Buy
8:49:59	R186 On 02-Aug-12	8.25	Call	Bond Future	1	9,000,000	0.00	Client	Sell
14:35:14	R186 On 02-Aug-12			Bond Future	1	1,000,000	11,599.50	Member	Buy
14:35:14	R186 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>36,000,000</b>	<b>11,599.50</b>		
16:06:37	R207 On 03-May-12			Bond Future	1	100,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	100,000	977.01	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	100,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	100,000	977.01	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	800,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	800,000	7,816.07	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	20,200,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	20,200,000	197,355.70	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	600,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	600,000	5,862.05	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	200,000	1,954.02	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	119,600,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	119,600,000	1,168,502.05	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	7,100,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	7,100,000	69,367.60	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	2,500,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	2,500,000	24,425.21	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	600,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	600,000	5,862.05	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	2,200,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	2,200,000	21,494.18	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	1,900,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	1,900,000	18,563.16	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	300,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	300,000	2,931.03	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	500,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	500,000	4,885.04	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	300,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	300,000	2,931.03	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	300,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	300,000	2,931.03	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	300,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	1,000,000	9,770.08	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	3,400,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	3,400,000	33,218.29	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:06:37	R207 On 03-May-12			Bond Future	1	1,300,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	1,300,000	12,701.11	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	44,400,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	44,400,000	433,791.73	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	600,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	600,000	5,862.05	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	500,000	0.00	Member	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	500,000	4,885.04	Client	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	600,000	5,862.05	Member	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	600,000	0.00	Client	Sell
16:06:37	R207 On 03-May-12			Bond Future	1	500,000	4,885.04	Member	Buy
16:06:37	R207 On 03-May-12			Bond Future	1	500,000	0.00	Client	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	500,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	500,000	4,885.04	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	200,000	1,954.02	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	100,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	100,000	977.01	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	2,100,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	2,100,000	20,517.18	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	1,100,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	1,100,000	10,747.09	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	1,100,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	1,100,000	10,747.09	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	49,900,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	49,900,000	487,527.19	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	600,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	600,000	5,862.05	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	500,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	500,000	4,885.04	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	600,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	600,000	5,862.05	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	2,200,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	2,200,000	21,494.18	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	7,100,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	7,100,000	69,367.60	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	200,000	1,954.02	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	4,700,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	4,700,000	45,919.39	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	200,000	1,954.02	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:28:05	R207 On 03-May-12			Bond Future	1	103,600,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	103,600,000	1,012,180.70	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	700,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	700,000	6,839.06	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	700,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	700,000	6,839.06	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	300,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	300,000	2,931.03	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	600,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	600,000	5,862.05	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	2,500,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	2,500,000	24,425.21	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	300,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	300,000	2,931.03	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	200,000	1,954.02	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	900,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	900,000	8,793.08	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	500,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	500,000	4,885.04	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	500,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	500,000	4,885.04	Client	Buy
16:28:05	R207 On 03-May-12			Bond Future	1	600,000	0.00	Member	Sell
16:28:05	R207 On 03-May-12			Bond Future	1	600,000	5,862.05	Client	Buy
<b>Total for R207 Bond Future</b>					<b>104</b>	<b>784,800,000</b>	<b>3,833,780.96</b>		
12:39:25	R208 On 03-May-12			Bond Future	1	78,400,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	78,400,000	724,330.39	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	500,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	500,000	4,619.45	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	900,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	900,000	8,315.02	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	12,200,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	12,200,000	112,714.68	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	1,600,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	1,600,000	14,782.25	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	9,900,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	9,900,000	91,465.19	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	4,300,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	4,300,000	39,727.30	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:39:25	R208 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	200,000	1,847.78	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	3,200,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	3,200,000	29,564.51	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	100,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	100,000	923.89	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	11,500,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	11,500,000	106,247.44	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	26,400,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	26,400,000	243,907.17	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	2,000,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	2,000,000	18,477.82	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	500,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	500,000	4,619.45	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	161,900,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	161,900,000	1,495,779.21	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	7,000,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	7,000,000	64,672.36	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	17,600,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	17,600,000	162,604.78	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	29,900,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	29,900,000	276,243.35	Client	Buy
12:39:25	R208 On 03-May-12			Bond Future	1	1,900,000	0.00	Member	Sell
12:39:25	R208 On 03-May-12			Bond Future	1	1,900,000	17,553.93	Client	Buy
<b>Total for R208 Bond Future</b>					<b>38</b>	<b>740,000,000</b>	<b>3,418,395.96</b>		
11:23:15	R213 On 03-May-12			Bond Future	1	63,600,000	0.00	Member	Sell
11:23:15	R213 On 03-May-12			Bond Future	1	62,600,000	530,128.41	Client	Buy
11:30:53	R213 On 03-May-12			Bond Future	1	1,000,000	8,468.51	Client	Buy
<b>Total for R213 Bond Future</b>					<b>3</b>	<b>127,200,000</b>	<b>538,596.92</b>		
<b>Grand Total for all Instruments</b>					<b>165</b>	<b>3,055,020,000</b>	<b>7,802,373.34</b>		