



Derivatives Matched Trades Report

Report for 31/01/2012

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--|--------------------|--------|--------------|---------------|-----------------|-------------------|----------------|---------------|--------------|
| 18:05:38 | CF CANDO 31-Jan-12 | | | Can-Do Future | 1 | 12,500,000 | 0.00 | Client | Sell |
| 18:05:38 | CF CANDO 31-Jan-12 | | | Can-Do Future | 1 | 12,500,000 | 0.00 | Member | Buy |
| 18:05:38 | CF CANDO 31-Jan-12 | | | Can-Do Future | 1 | 12,500,000 | 0.00 | Member | Buy |
| 18:05:38 | CF CANDO 31-Jan-12 | | | Can-Do Future | 1 | 12,500,000 | 0.00 | Member | Sell |
| Total for CF CANDO CAAS Can-Do Future | | | | | 4 | 50,000,000 | 0.00 | | |
| 18:05:38 | CF CANDO 31-Jan-12 | | | Can-Do Future | 1 | 19,481,000 | 0.00 | Client | Sell |
| 18:05:38 | CF CANDO 31-Jan-12 | | | Can-Do Future | 1 | 19,481,000 | 0.00 | Member | Buy |
| 18:05:38 | CF CANDO 31-Jan-12 | | | Can-Do Future | 1 | 19,481,000 | 0.00 | Member | Buy |
| 18:05:38 | CF CANDO 31-Jan-12 | | | Can-Do Future | 1 | 19,481,000 | 0.00 | Member | Sell |
| Total for CF CANDO CAAU Can-Do Future | | | | | 4 | 77,924,000 | 0.00 | | |
| 15:44:14 | CF CANDO 30-Mar-12 | | | Can-Do Future | 1 | 12,500,000 | 0.00 | Member | Sell |
| 15:44:14 | CF CANDO 30-Mar-12 | | | Can-Do Future | 1 | 12,500,000 | 0.00 | Client | Buy |
| Total for CF CANDO CAAX Can-Do Future | | | | | 2 | 25,000,000 | 0.00 | | |
| 15:44:14 | CF CANDO 30-Apr-12 | | | Can-Do Future | 1 | 12,500,000 | 0.00 | Member | Sell |
| 15:44:14 | CF CANDO 30-Apr-12 | | | Can-Do Future | 1 | 12,500,000 | 0.00 | Client | Buy |
| Total for CF CANDO CAAY Can-Do Future | | | | | 2 | 25,000,000 | 0.00 | | |
| 16:05:41 | R157 On 02-Feb-12 | | | Bond Future | 1 | 243,400,000 | 0.00 | Member | Sell |
| 16:05:41 | R157 On 03-May-12 | | | Bond Future | 1 | 243,400,000 | 2,985,749.10 | Member | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|--------------------|---------------------|---------------|--------------|
| 16:05:41 | R157 On 03-May-12 | | | Bond Future | 1 | 95,700,000 | 0.00 | Client | Sell |
| 16:05:41 | R157 On 02-Feb-12 | | | Bond Future | 1 | 95,700,000 | 1,222,296.00 | Client | Buy |
| 16:47:53 | R157 On 02-Feb-12 | | | Bond Future | 1 | 78,600,000 | 1,003,892.01 | Client | Buy |
| 16:47:54 | R157 On 02-Feb-12 | | | Bond Future | 1 | 39,100,000 | 499,391.57 | Client | Buy |
| 16:47:54 | R157 On 02-Feb-12 | | | Bond Future | 1 | 3,500,000 | 44,702.57 | Client | Buy |
| 16:47:54 | R157 On 02-Feb-12 | | | Bond Future | 1 | 22,000,000 | 280,987.59 | Client | Buy |
| 16:47:54 | R157 On 02-Feb-12 | | | Bond Future | 1 | 4,500,000 | 57,474.73 | Client | Buy |
| 16:49:37 | R157 On 03-May-12 | | | Bond Future | 1 | 78,600,000 | 0.00 | Client | Sell |
| 16:49:38 | R157 On 03-May-12 | | | Bond Future | 1 | 39,100,000 | 0.00 | Client | Sell |
| 16:49:38 | R157 On 03-May-12 | | | Bond Future | 1 | 3,500,000 | 0.00 | Client | Sell |
| 16:49:38 | R157 On 03-May-12 | | | Bond Future | 1 | 4,500,000 | 0.00 | Client | Sell |
| 16:49:38 | R157 On 03-May-12 | | | Bond Future | 1 | 22,000,000 | 0.00 | Client | Sell |
| Total for R157 Bond Future | | | | | 14 | 973,600,000 | 6,094,493.57 | | |
| 15:56:54 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 14,000,000 | 0.00 | Member | Buy |
| 15:56:54 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 875,000,000 | 0.00 | Member | Sell |
| 16:05:41 | R186 On 02-Feb-12 | | | Bond Future | 1 | 27,800,000 | 336,572.57 | Member | Buy |
| 16:05:41 | R186 On 02-Feb-12 | | | Bond Future | 1 | 56,300,000 | 0.00 | Member | Sell |
| 16:05:41 | R186 On 03-May-12 | | | Bond Future | 1 | 27,800,000 | 0.00 | Member | Sell |
| 16:05:41 | R186 On 03-May-12 | | | Bond Future | 1 | 56,300,000 | 690,994.05 | Member | Buy |
| 16:05:41 | R186 On 02-Feb-12 | | | Bond Future | 1 | 2,800,000 | 0.00 | Client | Sell |
| 16:05:41 | R186 On 03-May-12 | | | Bond Future | 1 | 2,800,000 | 34,365.60 | Client | Buy |
| 16:05:41 | R186 On 03-May-12 | | | Bond Future | 1 | 13,500,000 | 0.00 | Client | Sell |
| 16:05:41 | R186 On 02-Feb-12 | | | Bond Future | 1 | 13,500,000 | 163,443.51 | Client | Buy |
| 16:23:08 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 23,000,000 | 0.00 | Client | Buy |
| 16:23:08 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 23,000,000 | 0.00 | Member | Sell |
| 16:23:08 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 38,000,000 | 0.00 | Client | Buy |
| 16:23:08 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 38,000,000 | 0.00 | Member | Buy |
| 16:23:08 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 23,000,000 | 0.00 | Member | Buy |
| 16:23:08 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 38,000,000 | 0.00 | Member | Buy |
| 16:23:08 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 38,000,000 | 0.00 | Member | Sell |
| 16:23:08 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 38,000,000 | 0.00 | Client | Buy |
| 16:23:08 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 38,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 16,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 31,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 7,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 6,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 28,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 11,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 35,000,000 | 0.00 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--------------|-------------------|--------|--------------|-------------|-----------------|-------------|----------------|---------------|--------------|
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 93,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 49,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 28,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 47,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 219,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 50,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 31,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 22,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 16,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 49,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 35,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 28,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 89,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 89,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 16,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 31,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 7,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 6,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 28,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 11,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 35,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 93,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 49,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 28,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 47,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 219,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 50,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 31,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 22,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 89,000,000 | 0.00 | Member | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 50,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 14,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 11,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 28,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 47,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 14,000,000 | 0.00 | Member | Sell |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 93,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 6,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 7,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 31,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 31,000,000 | 0.00 | Client | Buy |
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 22,000,000 | 0.00 | Client | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--------------|-------------------|--------|--------------|-------------|-----------------|-------------|----------------|---------------|--------------|
| 16:23:09 | R186 On 02-Aug-12 | 8.25 | Call | Bond Future | 1 | 219,000,000 | 0.00 | Client | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 23,500,000 | 288,716.25 | Client | Buy |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 23,500,000 | 0.00 | Client | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 1,400,000 | 0.00 | Client | Sell |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 1,400,000 | 17,200.12 | Client | Buy |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 98,800,000 | 0.00 | Client | Sell |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 98,800,000 | 1,213,836.84 | Client | Buy |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 39,500,000 | 0.00 | Client | Sell |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 39,500,000 | 485,289.02 | Client | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 2,400,000 | 29,485.92 | Client | Buy |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 2,400,000 | 0.00 | Client | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 350,000,000 | 4,237,763.95 | Member | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 350,000,000 | 0.00 | Member | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 98,800,000 | 1,196,260.22 | Member | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 98,800,000 | 0.00 | Member | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 4,800,000 | 58,117.91 | Member | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 4,800,000 | 0.00 | Member | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 23,500,000 | 284,535.58 | Member | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 23,500,000 | 0.00 | Member | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 6,500,000 | 78,701.33 | Member | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 6,500,000 | 0.00 | Member | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 241,000,000 | 2,918,003.18 | Member | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 241,000,000 | 0.00 | Member | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 1,400,000 | 16,951.06 | Member | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 1,400,000 | 0.00 | Member | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 2,500,000 | 30,269.74 | Member | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 2,500,000 | 0.00 | Member | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 3,500,000 | 42,377.64 | Member | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 3,500,000 | 0.00 | Member | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 2,400,000 | 29,058.95 | Member | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 2,400,000 | 0.00 | Member | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 39,500,000 | 478,261.93 | Member | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 241,000,000 | 2,960,877.32 | Client | Buy |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 241,000,000 | 0.00 | Client | Sell |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 350,000,000 | 4,300,029.30 | Client | Buy |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 350,000,000 | 0.00 | Client | Sell |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 39,500,000 | 0.00 | Member | Sell |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 6,500,000 | 79,857.69 | Client | Buy |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 6,500,000 | 0.00 | Client | Sell |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 2,500,000 | 0.00 | Client | Sell |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 2,500,000 | 30,714.50 | Client | Buy |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 3,500,000 | 0.00 | Client | Sell |

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|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|----------------------|----------------------|---------------|--------------|
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 3,500,000 | 43,000.29 | Client | Buy |
| 16:44:36 | R186 On 03-May-12 | | | Bond Future | 1 | 4,800,000 | 58,971.83 | Client | Buy |
| 16:44:36 | R186 On 02-Feb-12 | | | Bond Future | 1 | 4,800,000 | 0.00 | Client | Sell |
| 16:51:35 | R186 On 02-Feb-12 | | | Bond Future | 1 | 14,100,000 | 170,707.67 | Client | Buy |
| 16:51:35 | R186 On 02-Feb-12 | | | Bond Future | 1 | 9,700,000 | 117,437.19 | Client | Buy |
| 16:51:35 | R186 On 02-Feb-12 | | | Bond Future | 1 | 3,100,000 | 37,531.47 | Client | Buy |
| 16:51:35 | R186 On 02-Feb-12 | | | Bond Future | 1 | 15,900,000 | 192,500.14 | Client | Buy |
| 16:52:38 | R186 On 02-Feb-12 | | | Bond Future | 1 | 2,000,000 | 0.00 | Client | Sell |
| 16:52:39 | R186 On 02-Feb-12 | | | Bond Future | 1 | 23,000,000 | 0.00 | Client | Sell |
| 16:54:17 | R186 On 03-May-12 | | | Bond Future | 1 | 14,100,000 | 0.00 | Client | Sell |
| 16:54:17 | R186 On 03-May-12 | | | Bond Future | 1 | 15,900,000 | 0.00 | Client | Sell |
| 16:54:17 | R186 On 03-May-12 | | | Bond Future | 1 | 9,700,000 | 0.00 | Client | Sell |
| 16:54:18 | R186 On 03-May-12 | | | Bond Future | 1 | 3,100,000 | 0.00 | Client | Sell |
| 16:55:31 | R186 On 03-May-12 | | | Bond Future | 1 | 23,000,000 | 282,288.87 | Client | Buy |
| 16:55:31 | R186 On 03-May-12 | | | Bond Future | 1 | 2,000,000 | 24,546.86 | Client | Buy |
| Total for R186 Bond Future | | | | | 125 | 6,932,000,000 | 20,928,668.50 | | |
| 10:43:42 | R201 On 02-Feb-12 | | | Bond Future | 1 | 33,500,000 | 0.00 | Member | Sell |
| 10:43:42 | R201 On 03-May-12 | | | Bond Future | 1 | 33,500,000 | 367,201.10 | Member | Buy |
| 10:43:42 | R201 On 02-Feb-12 | | | Bond Future | 1 | 33,500,000 | 362,554.42 | Client | Buy |
| 10:43:42 | R201 On 03-May-12 | | | Bond Future | 1 | 33,500,000 | 0.00 | Client | Sell |
| 13:10:22 | R201 On 02-Feb-12 | | | Bond Future | 1 | 33,500,000 | 0.00 | Member | Sell |
| 13:10:22 | R201 On 02-Feb-12 | | | Bond Future | 1 | 33,500,000 | 362,554.42 | Member | Buy |
| 13:10:22 | R201 On 02-Feb-12 | | | Bond Future | 1 | 33,500,000 | 362,281.76 | Client | Buy |
| 13:22:22 | R201 On 02-Feb-12 | | | Bond Future | 1 | 33,500,000 | 0.00 | Client | Sell |
| Total for R201 Bond Future | | | | | 8 | 268,000,000 | 1,454,591.71 | | |
| 16:05:41 | R203 On 02-Feb-12 | | | Bond Future | 1 | 216,100,000 | 2,343,067.71 | Member | Buy |
| 16:05:41 | R203 On 02-Feb-12 | | | Bond Future | 1 | 4,200,000 | 0.00 | Member | Sell |
| 16:05:41 | R203 On 03-May-12 | | | Bond Future | 1 | 213,200,000 | 0.00 | Member | Sell |
| 16:05:41 | R203 On 03-May-12 | | | Bond Future | 1 | 4,200,000 | 44,446.08 | Member | Buy |
| 16:05:41 | R203 On 03-May-12 | | | Bond Future | 1 | 14,900,000 | 157,677.77 | Client | Buy |
| 16:05:41 | R203 On 02-Feb-12 | | | Bond Future | 1 | 14,900,000 | 0.00 | Client | Sell |
| 16:05:41 | R203 On 02-Feb-12 | | | Bond Future | 1 | 4,200,000 | 45,538.57 | Client | Buy |
| 16:05:41 | R203 On 03-May-12 | | | Bond Future | 1 | 4,200,000 | 0.00 | Client | Sell |
| 16:59:28 | R203 On 02-Feb-12 | | | Bond Future | 1 | 4,800,000 | 0.00 | Client | Sell |
| 16:59:28 | R203 On 02-Feb-12 | | | Bond Future | 1 | 27,000,000 | 0.00 | Client | Sell |
| 16:59:28 | R203 On 02-Feb-12 | | | Bond Future | 1 | 1,800,000 | 0.00 | Client | Sell |

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|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|--------------------|---------------------|---------------|--------------|
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 68,000,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 1,600,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 5,400,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 8,400,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 2,200,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 2,200,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 15,500,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 1,100,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 17,400,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 21,200,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 16,800,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 4,000,000 | 0.00 | Client | Sell |
| 16:59:29 | R203 On 02-Feb-12 | | | Bond Future | 1 | 3,800,000 | 0.00 | Client | Sell |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 5,400,000 | 57,144.97 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 16,800,000 | 177,784.34 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 68,000,000 | 719,603.27 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 1,600,000 | 16,931.84 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 1,800,000 | 19,048.32 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 5,400,000 | 57,144.97 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 5,400,000 | 57,144.97 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 2,200,000 | 23,281.28 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 2,200,000 | 23,281.28 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 1,100,000 | 11,640.64 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 9,500,000 | 100,532.81 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 27,000,000 | 285,724.83 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 21,200,000 | 224,346.90 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 17,400,000 | 184,133.78 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 5,300,000 | 56,086.73 | Client | Buy |
| 17:15:19 | R203 On 03-May-12 | | | Bond Future | 1 | 8,000,000 | 84,659.21 | Client | Buy |
| Total for R203 Bond Future | | | | | 40 | 875,400,000 | 4,689,220.25 | | |
| 15:31:50 | R204 On 02-Feb-12 | | | Bond Future | 1 | 47,900,000 | 498,105.11 | Member | Buy |
| 15:31:50 | R204 On 02-Feb-12 | | | Bond Future | 1 | 40,000,000 | 0.00 | Client | Sell |
| 15:48:23 | R204 On 02-Feb-12 | | | Bond Future | 1 | 2,600,000 | 0.00 | Client | Sell |
| 15:48:23 | R204 On 02-Feb-12 | | | Bond Future | 1 | 5,300,000 | 0.00 | Client | Sell |
| 16:10:51 | R204 On 03-May-12 | | | Bond Future | 1 | 7,900,000 | 0.00 | Member | Sell |
| 16:10:51 | R204 On 03-May-12 | | | Bond Future | 1 | 2,600,000 | 27,463.31 | Client | Buy |
| 16:32:48 | R204 On 03-May-12 | | | Bond Future | 1 | 5,300,000 | 55,982.91 | Client | Buy |
| 16:44:36 | R204 On 03-May-12 | | | Bond Future | 1 | 31,500,000 | 332,547.45 | Client | Buy |
| 16:44:36 | R204 On 02-Feb-12 | | | Bond Future | 1 | 31,500,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|--------|--------------|-------------|-----------------|--------------------|---------------------|---------------|--------------|
| 16:44:36 | R204 | On | | Bond Future | 1 | 8,000,000 | 84,456.50 | Client | Buy |
| 16:44:36 | R204 | On | | Bond Future | 1 | 8,000,000 | 0.00 | Client | Sell |
| 16:44:36 | R204 | On | | Bond Future | 1 | 71,000,000 | 749,551.40 | Client | Buy |
| 16:44:36 | R204 | On | | Bond Future | 1 | 71,000,000 | 0.00 | Client | Sell |
| 16:44:36 | R204 | On | | Bond Future | 1 | 7,500,000 | 79,177.97 | Client | Buy |
| 16:44:36 | R204 | On | | Bond Future | 1 | 7,500,000 | 0.00 | Client | Sell |
| 16:44:36 | R204 | On | | Bond Future | 1 | 31,500,000 | 327,734.10 | Member | Buy |
| 16:44:36 | R204 | On | | Bond Future | 1 | 31,500,000 | 0.00 | Member | Sell |
| 16:44:36 | R204 | On | | Bond Future | 1 | 8,000,000 | 83,234.06 | Member | Buy |
| 16:44:36 | R204 | On | | Bond Future | 1 | 8,000,000 | 0.00 | Member | Sell |
| 16:44:36 | R204 | On | | Bond Future | 1 | 3,000,000 | 31,212.77 | Member | Buy |
| 16:44:36 | R204 | On | | Bond Future | 1 | 3,000,000 | 0.00 | Member | Sell |
| 16:44:36 | R204 | On | | Bond Future | 1 | 7,500,000 | 78,031.93 | Member | Buy |
| 16:44:36 | R204 | On | | Bond Future | 1 | 7,500,000 | 0.00 | Member | Sell |
| 16:44:36 | R204 | On | | Bond Future | 1 | 71,000,000 | 738,702.25 | Member | Buy |
| 16:44:36 | R204 | On | | Bond Future | 1 | 71,000,000 | 0.00 | Member | Sell |
| 16:44:36 | R204 | On | | Bond Future | 1 | 3,000,000 | 31,671.19 | Client | Buy |
| 16:44:36 | R204 | On | | Bond Future | 1 | 3,000,000 | 0.00 | Client | Sell |
| 17:01:08 | R204 | On | | Bond Future | 1 | 13,500,000 | 140,457.47 | Member | Buy |
| 17:01:08 | R204 | On | | Bond Future | 1 | 13,500,000 | 0.00 | Member | Sell |
| 17:01:08 | R204 | On | | Bond Future | 1 | 13,500,000 | 142,520.34 | Client | Buy |
| 17:01:08 | R204 | On | | Bond Future | 1 | 13,500,000 | 0.00 | Client | Sell |
| Total for R204 Bond Future | | | | | 31 | 649,600,000 | 3,400,848.73 | | |
| 16:02:09 | R207 | On | | Bond Future | 1 | 185,400,000 | 1,817,444.50 | Member | Buy |
| 16:02:09 | R207 | On | | Bond Future | 1 | 114,100,000 | 0.00 | Member | Sell |
| 16:02:09 | R207 | On | | Bond Future | 1 | 60,000,000 | 596,663.16 | Client | Buy |
| 16:02:09 | R207 | On | | Bond Future | 1 | 20,000,000 | 0.00 | Client | Sell |
| 16:44:36 | R207 | On | | Bond Future | 1 | 21,000,000 | 0.00 | Client | Sell |
| 16:44:36 | R207 | On | | Bond Future | 1 | 21,000,000 | 208,761.38 | Client | Buy |
| 16:44:36 | R207 | On | | Bond Future | 1 | 153,000,000 | 0.00 | Client | Sell |
| 16:44:36 | R207 | On | | Bond Future | 1 | 153,000,000 | 1,520,975.75 | Client | Buy |
| 16:44:36 | R207 | On | | Bond Future | 1 | 92,500,000 | 0.00 | Client | Sell |
| 16:44:36 | R207 | On | | Bond Future | 1 | 92,500,000 | 919,544.17 | Client | Buy |
| 16:44:36 | R207 | On | | Bond Future | 1 | 738,800,000 | 7,238,064.23 | Member | Buy |
| 16:44:36 | R207 | On | | Bond Future | 1 | 738,800,000 | 0.00 | Member | Sell |
| 16:44:36 | R207 | On | | Bond Future | 1 | 153,000,000 | 1,498,949.42 | Member | Buy |
| 16:44:36 | R207 | On | | Bond Future | 1 | 153,000,000 | 0.00 | Member | Sell |
| 16:44:36 | R207 | On | | Bond Future | 1 | 21,000,000 | 205,738.16 | Member | Buy |
| 16:44:36 | R207 | On | | Bond Future | 1 | 21,000,000 | 0.00 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|----------------------|----------------------|---------------|--------------|
| 16:44:36 | R207 On 02-Feb-12 | | | Bond Future | 1 | 37,000,000 | 362,491.04 | Member | Buy |
| 16:44:36 | R207 On 03-May-12 | | | Bond Future | 1 | 37,000,000 | 0.00 | Member | Sell |
| 16:44:36 | R207 On 02-Feb-12 | | | Bond Future | 1 | 313,700,000 | 3,073,336.15 | Member | Buy |
| 16:44:36 | R207 On 03-May-12 | | | Bond Future | 1 | 313,700,000 | 0.00 | Member | Sell |
| 16:44:36 | R207 On 02-Feb-12 | | | Bond Future | 1 | 92,500,000 | 906,227.59 | Member | Buy |
| 16:44:36 | R207 On 03-May-12 | | | Bond Future | 1 | 92,500,000 | 0.00 | Member | Sell |
| 16:44:36 | R207 On 03-May-12 | | | Bond Future | 1 | 313,700,000 | 3,118,497.35 | Client | Buy |
| 16:44:36 | R207 On 02-Feb-12 | | | Bond Future | 1 | 313,700,000 | 0.00 | Client | Sell |
| 16:44:36 | R207 On 03-May-12 | | | Bond Future | 1 | 738,800,000 | 7,344,424.10 | Client | Buy |
| 16:44:36 | R207 On 02-Feb-12 | | | Bond Future | 1 | 738,800,000 | 0.00 | Client | Sell |
| 16:44:36 | R207 On 02-Feb-12 | | | Bond Future | 1 | 37,000,000 | 0.00 | Client | Sell |
| 16:44:36 | R207 On 03-May-12 | | | Bond Future | 1 | 37,000,000 | 367,817.67 | Client | Buy |
| 17:16:10 | R207 On 03-May-12 | | | Bond Future | 1 | 35,000,000 | 348,053.51 | Client | Buy |
| 17:16:10 | R207 On 03-May-12 | | | Bond Future | 1 | 1,000,000 | 9,944.39 | Client | Buy |
| 17:16:10 | R207 On 03-May-12 | | | Bond Future | 1 | 4,000,000 | 39,777.54 | Client | Buy |
| 17:16:10 | R207 On 03-May-12 | | | Bond Future | 1 | 8,000,000 | 79,555.09 | Client | Buy |
| 17:16:10 | R207 On 03-May-12 | | | Bond Future | 1 | 2,000,000 | 19,888.77 | Client | Buy |
| 17:16:10 | R207 On 03-May-12 | | | Bond Future | 1 | 3,000,000 | 29,833.16 | Client | Buy |
| 17:16:10 | R207 On 03-May-12 | | | Bond Future | 1 | 1,100,000 | 10,938.82 | Client | Buy |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,800,000 | 0.00 | Client | Sell |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 2,000,000 | 0.00 | Client | Sell |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 2,000,000 | 0.00 | Client | Sell |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 8,000,000 | 0.00 | Client | Sell |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 3,000,000 | 0.00 | Client | Sell |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 90,000,000 | 0.00 | Client | Sell |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 17,000,000 | 0.00 | Client | Sell |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 4,000,000 | 0.00 | Client | Sell |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 35,000,000 | 0.00 | Client | Sell |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 17:22:31 | R207 On 02-Feb-12 | | | Bond Future | 1 | 1,100,000 | 0.00 | Client | Sell |
| Total for R207 Bond Future | | | | | 47 | 6,023,000,000 | 29,716,925.93 | | |
| 16:05:47 | R208 On 03-May-12 | | | Bond Future | 1 | 11,200,000 | 0.00 | Client | Sell |
| 16:05:47 | R208 On 02-Feb-12 | | | Bond Future | 1 | 800,000 | 7,681.43 | Client | Buy |
| 16:05:47 | R208 On 03-May-12 | | | Bond Future | 1 | 11,000,000 | 103,294.81 | Client | Buy |
| 16:05:47 | R208 On 02-Feb-12 | | | Bond Future | 1 | 151,600,000 | 0.00 | Member | Sell |
| 16:05:47 | R208 On 02-Feb-12 | | | Bond Future | 1 | 37,800,000 | 362,947.47 | Member | Buy |
| 16:05:47 | R208 On 03-May-12 | | | Bond Future | 1 | 160,800,000 | 1,509,982.27 | Member | Buy |
| 16:05:47 | R208 On 03-May-12 | | | Bond Future | 1 | 35,300,000 | 0.00 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--------------|-------------------|--------|--------------|-------------|-----------------|------------|----------------|---------------|--------------|
| 16:05:47 | R208 On 02-Feb-12 | | | Bond Future | 1 | 2,500,000 | 0.00 | Client | Sell |
| 16:43:36 | R208 On 03-May-12 | | | Bond Future | 1 | 81,300,000 | 0.00 | Member | Sell |
| 16:43:36 | R208 On 03-May-12 | | | Bond Future | 1 | 1,300,000 | 12,233.56 | Client | Buy |
| 16:54:12 | R208 On 03-May-12 | | | Bond Future | 1 | 10,700,000 | 100,691.64 | Client | Buy |
| 16:54:12 | R208 On 03-May-12 | | | Bond Future | 1 | 800,000 | 7,528.35 | Client | Buy |
| 16:54:12 | R208 On 03-May-12 | | | Bond Future | 1 | 11,100,000 | 104,455.82 | Client | Buy |
| 16:54:12 | R208 On 03-May-12 | | | Bond Future | 1 | 3,900,000 | 36,700.69 | Client | Buy |
| 16:54:12 | R208 On 03-May-12 | | | Bond Future | 1 | 1,700,000 | 15,997.74 | Client | Buy |
| 16:54:12 | R208 On 03-May-12 | | | Bond Future | 1 | 6,000,000 | 56,462.60 | Client | Buy |
| 16:54:12 | R208 On 03-May-12 | | | Bond Future | 1 | 45,800,000 | 430,997.88 | Client | Buy |
| 17:12:50 | R208 On 02-Feb-12 | | | Bond Future | 1 | 19,500,000 | 0.00 | Client | Sell |
| 17:12:50 | R208 On 02-Feb-12 | | | Bond Future | 1 | 2,300,000 | 0.00 | Client | Sell |
| 17:12:50 | R208 On 02-Feb-12 | | | Bond Future | 1 | 11,000,000 | 0.00 | Client | Sell |
| 17:12:50 | R208 On 02-Feb-12 | | | Bond Future | 1 | 2,500,000 | 0.00 | Client | Sell |
| 17:18:47 | R208 On 02-Feb-12 | | | Bond Future | 1 | 50,100,000 | 481,049.43 | Client | Buy |
| 17:18:47 | R208 On 02-Feb-12 | | | Bond Future | 1 | 13,200,000 | 126,743.56 | Client | Buy |
| 17:18:47 | R208 On 02-Feb-12 | | | Bond Future | 1 | 13,200,000 | 126,743.56 | Client | Buy |
| 17:18:48 | R208 On 02-Feb-12 | | | Bond Future | 1 | 600,000 | 5,761.07 | Client | Buy |
| 17:18:48 | R208 On 02-Feb-12 | | | Bond Future | 1 | 31,400,000 | 301,496.05 | Client | Buy |
| 17:18:48 | R208 On 02-Feb-12 | | | Bond Future | 1 | 11,200,000 | 107,539.99 | Client | Buy |
| 17:18:48 | R208 On 02-Feb-12 | | | Bond Future | 1 | 11,600,000 | 111,380.71 | Client | Buy |
| 17:18:48 | R208 On 02-Feb-12 | | | Bond Future | 1 | 1,700,000 | 16,323.03 | Client | Buy |
| 17:18:48 | R208 On 02-Feb-12 | | | Bond Future | 1 | 6,200,000 | 59,531.07 | Client | Buy |
| 17:18:48 | R208 On 02-Feb-12 | | | Bond Future | 1 | 1,300,000 | 12,482.32 | Client | Buy |
| 17:18:48 | R208 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 2,880.54 | Client | Buy |
| 17:18:48 | R208 On 02-Feb-12 | | | Bond Future | 1 | 1,000,000 | 9,601.79 | Client | Buy |
| 17:18:48 | R208 On 02-Feb-12 | | | Bond Future | 1 | 9,000,000 | 86,416.07 | Client | Buy |
| 17:20:50 | R208 On 03-May-12 | | | Bond Future | 1 | 19,500,000 | 183,113.52 | Client | Buy |
| 17:20:50 | R208 On 03-May-12 | | | Bond Future | 1 | 2,500,000 | 23,476.09 | Client | Buy |
| 17:20:50 | R208 On 03-May-12 | | | Bond Future | 1 | 2,300,000 | 21,598.01 | Client | Buy |
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 17,900,000 | 0.00 | Client | Sell |
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 800,000 | 0.00 | Client | Sell |
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 600,000 | 0.00 | Client | Sell |
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 13,200,000 | 0.00 | Client | Sell |
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 31,400,000 | 0.00 | Client | Sell |
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 13,200,000 | 0.00 | Client | Sell |
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 9,100,000 | 0.00 | Client | Sell |
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 1,700,000 | 0.00 | Client | Sell |
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 1,300,000 | 0.00 | Client | Sell |
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 50,100,000 | 0.00 | Client | Sell |
| 17:25:18 | R208 On 03-May-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 |
|-----------------------------------|-------------------|--------|--------------|-------------|-----------------|--------------------|---------------------|---------------|--------------|
| 17:25:18 | R208 On 03-May-12 | | | Bond Future | 1 | 9,000,000 | 0.00 | Client | Sell |
| Total for R208 Bond Future | | | | | 50 | 933,600,000 | 4,425,111.06 | | |
| 16:05:47 | R209 On 02-Feb-12 | | | Bond Future | 1 | 3,000,000 | 0.00 | Client | Sell |
| 16:05:47 | R209 On 03-May-12 | | | Bond Future | 1 | 15,900,000 | 121,383.73 | Client | Buy |
| 16:05:47 | R209 On 02-Feb-12 | | | Bond Future | 1 | 33,500,000 | 262,481.01 | Member | Buy |
| 16:05:47 | R209 On 03-May-12 | | | Bond Future | 1 | 19,800,000 | 0.00 | Member | Sell |
| 16:10:51 | R209 On 03-May-12 | | | Bond Future | 1 | 34,200,000 | 260,896.85 | Member | Buy |
| 16:10:51 | R209 On 02-Feb-12 | | | Bond Future | 1 | 34,200,000 | 0.00 | Member | Sell |
| 16:10:51 | R209 On 02-Feb-12 | | | Bond Future | 1 | 7,200,000 | 56,413.83 | Client | Buy |
| 16:10:51 | R209 On 03-May-12 | | | Bond Future | 1 | 7,200,000 | 0.00 | Client | Sell |
| 16:26:29 | R209 On 03-May-12 | | | Bond Future | 1 | 11,300,000 | 0.00 | Client | Sell |
| 16:26:30 | R209 On 03-May-12 | | | Bond Future | 1 | 9,100,000 | 0.00 | Client | Sell |
| 16:26:30 | R209 On 03-May-12 | | | Bond Future | 1 | 700,000 | 0.00 | Client | Sell |
| 16:26:30 | R209 On 03-May-12 | | | Bond Future | 1 | 5,900,000 | 0.00 | Client | Sell |
| 16:28:43 | R209 On 02-Feb-12 | | | Bond Future | 1 | 11,300,000 | 88,538.37 | Client | Buy |
| 16:28:44 | R209 On 02-Feb-12 | | | Bond Future | 1 | 9,100,000 | 71,300.81 | Client | Buy |
| 16:28:44 | R209 On 02-Feb-12 | | | Bond Future | 1 | 700,000 | 5,484.68 | Client | Buy |
| 16:28:44 | R209 On 02-Feb-12 | | | Bond Future | 1 | 5,900,000 | 46,228.00 | Client | Buy |
| 17:21:22 | R209 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 17:21:22 | R209 On 02-Feb-12 | | | Bond Future | 1 | 3,100,000 | 0.00 | Client | Sell |
| 17:21:22 | R209 On 02-Feb-12 | | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |
| 17:21:22 | R209 On 02-Feb-12 | | | Bond Future | 1 | 5,900,000 | 0.00 | Client | Sell |
| 17:21:22 | R209 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 17:21:22 | R209 On 02-Feb-12 | | | Bond Future | 1 | 1,700,000 | 0.00 | Client | Sell |
| 17:21:22 | R209 On 02-Feb-12 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 17:21:22 | R209 On 02-Feb-12 | | | Bond Future | 1 | 15,900,000 | 0.00 | Client | Sell |
| 17:21:22 | R209 On 02-Feb-12 | | | Bond Future | 1 | 1,200,000 | 0.00 | Client | Sell |
| 17:21:22 | R209 On 02-Feb-12 | | | Bond Future | 1 | 1,200,000 | 0.00 | Client | Sell |
| 17:22:39 | R209 On 03-May-12 | | | Bond Future | 1 | 1,200,000 | 9,161.04 | Client | Buy |
| 17:22:39 | R209 On 03-May-12 | | | Bond Future | 1 | 500,000 | 3,817.10 | Client | Buy |
| 17:22:39 | R209 On 03-May-12 | | | Bond Future | 1 | 300,000 | 2,290.26 | Client | Buy |
| 17:22:39 | R209 On 03-May-12 | | | Bond Future | 1 | 1,200,000 | 9,161.04 | Client | Buy |
| 17:22:40 | R209 On 03-May-12 | | | Bond Future | 1 | 500,000 | 3,817.10 | Client | Buy |
| 17:22:40 | R209 On 03-May-12 | | | Bond Future | 1 | 200,000 | 1,526.84 | Client | Buy |
| Total for R209 Bond Future | | | | | 32 | 243,400,000 | 942,500.65 | | |
| 15:09:39 | R212 On 03-May-12 | | | Bond Future | 1 | 35,000,000 | 406,700.00 | Client | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--|-------------------|--------|--------------|-------------|-----------------|-----------------------|----------------------|---------------|--------------|
| 15:09:39 | R212 On 02-Feb-12 | | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 15:09:39 | R212 On 02-Feb-12 | | | Bond Future | 1 | 1,000,000 | 11,448.70 | Member | Buy |
| 15:09:39 | R212 On 03-May-12 | | | Bond Future | 1 | 35,000,000 | 0.00 | Member | Sell |
| Total for R212 Bond Future | | | | | 4 | 72,000,000 | 418,148.70 | | |
| 15:31:50 | R213 On 02-Feb-12 | | | Bond Future | 1 | 48,700,000 | 429,511.74 | Member | Buy |
| 15:31:50 | R213 On 03-May-12 | | | Bond Future | 1 | 2,600,000 | 0.00 | Member | Sell |
| 15:31:50 | R213 On 03-May-12 | | | Bond Future | 1 | 400,000 | 3,437.57 | Client | Buy |
| 15:31:50 | R213 On 02-Feb-12 | | | Bond Future | 1 | 5,400,000 | 0.00 | Client | Sell |
| 16:02:35 | R213 On 02-Feb-12 | | | Bond Future | 1 | 23,500,000 | 0.00 | Client | Sell |
| 16:02:35 | R213 On 02-Feb-12 | | | Bond Future | 1 | 6,300,000 | 0.00 | Client | Sell |
| 16:02:35 | R213 On 02-Feb-12 | | | Bond Future | 1 | 600,000 | 0.00 | Client | Sell |
| 16:02:35 | R213 On 02-Feb-12 | | | Bond Future | 1 | 800,000 | 0.00 | Client | Sell |
| 16:02:35 | R213 On 02-Feb-12 | | | Bond Future | 1 | 2,000,000 | 0.00 | Client | Sell |
| 16:02:35 | R213 On 02-Feb-12 | | | Bond Future | 1 | 3,000,000 | 0.00 | Client | Sell |
| 16:02:35 | R213 On 02-Feb-12 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 16:02:35 | R213 On 02-Feb-12 | | | Bond Future | 1 | 5,600,000 | 0.00 | Client | Sell |
| 16:02:35 | R213 On 02-Feb-12 | | | Bond Future | 1 | 800,000 | 0.00 | Client | Sell |
| 16:02:35 | R213 On 02-Feb-12 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 16:03:47 | R213 On 03-May-12 | | | Bond Future | 1 | 800,000 | 6,875.15 | Client | Buy |
| 16:03:47 | R213 On 03-May-12 | | | Bond Future | 1 | 600,000 | 5,156.36 | Client | Buy |
| 16:03:47 | R213 On 03-May-12 | | | Bond Future | 1 | 800,000 | 6,875.15 | Client | Buy |
| 16:10:51 | R213 On 03-May-12 | | | Bond Future | 1 | 6,600,000 | 0.00 | Member | Sell |
| 16:10:51 | R213 On 03-May-12 | | | Bond Future | 1 | 300,000 | 2,583.55 | Client | Buy |
| 16:30:43 | R213 On 03-May-12 | | | Bond Future | 1 | 6,300,000 | 54,254.63 | Client | Buy |
| Total for R213 Bond Future | | | | | 20 | 115,800,000 | 508,694.15 | | |
| Grand Total for all Instruments | | | | | 383 | 17,264,324,000 | 72,579,203.26 | | |