



Derivatives Matched Trades Report

Report for 04/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:05:13	GOVI On 02-Feb-12			GOVI	1	30,000	0.00	Client	Buy
12:05:13	GOVI On 02-Feb-12			GOVI	1	30,000	0.00	Client	Sell
Total for GOVI GOVI					2	60,000	0.00		
12:28:21	R186 On 02-Feb-12			Bond Future	1	220,400,000	0.00	Member	Sell
12:28:21	R186 On 02-Feb-12			Bond Future	1	1,500,000	17,982.77	Client	Buy
13:27:10	R186 On 02-Feb-12			Bond Future	1	2,500,000	29,971.29	Client	Buy
13:27:10	R186 On 02-Feb-12			Bond Future	1	1,100,000	13,187.37	Client	Buy
13:27:10	R186 On 02-Feb-12			Bond Future	1	5,000,000	59,942.58	Client	Buy
13:27:11	R186 On 02-Feb-12			Bond Future	1	1,100,000	13,187.37	Client	Buy
13:27:11	R186 On 02-Feb-12			Bond Future	1	6,500,000	77,925.35	Client	Buy
13:27:11	R186 On 02-Feb-12			Bond Future	1	7,500,000	89,913.86	Client	Buy
13:27:11	R186 On 02-Feb-12			Bond Future	1	7,500,000	89,913.86	Client	Buy
13:27:11	R186 On 02-Feb-12			Bond Future	1	700,000	8,391.96	Client	Buy
13:27:11	R186 On 02-Feb-12			Bond Future	1	87,000,000	1,043,000.81	Client	Buy
13:27:11	R186 On 02-Feb-12			Bond Future	1	100,000,000	1,198,851.50	Client	Buy
Total for R186 Bond Future					12	440,800,000	2,642,268.71		
16:11:37	R207 On 02-Feb-12			Bond Future	1	323,000,000	0.00	Client	Sell
16:11:37	R207 On 02-Feb-12			Bond Future	1	38,000,000	0.00	Client	Sell
16:11:37	R207 On 02-Feb-12			Bond Future	1	77,000,000	0.00	Client	Sell
16:11:37	R207 On 02-Feb-12			Bond Future	1	4,000,000	0.00	Client	Sell
16:11:37	R207 On 02-Feb-12			Bond Future	1	191,000,000	0.00	Client	Sell
16:11:37	R207 On 02-Feb-12			Bond Future	1	4,000,000	38,618.53	Member	Buy
16:11:37	R207 On 02-Feb-12			Bond Future	1	323,000,000	3,118,446.46	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:11:37	R207 On 02-Feb-12			Bond Future	1	38,000,000	366,876.05	Member	Buy
16:11:37	R207 On 02-Feb-12			Bond Future	1	191,000,000	1,844,034.90	Member	Buy
16:11:37	R207 On 02-Feb-12			Bond Future	1	77,000,000	743,406.74	Member	Buy
16:18:38	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
16:18:38	R207 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Client	Sell
16:18:38	R207 On 02-Feb-12			Bond Future	1	3,000,000	0.00	Client	Sell
16:18:38	R207 On 02-Feb-12			Bond Future	1	31,000,000	0.00	Client	Sell
16:18:38	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
16:18:38	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
16:18:38	R207 On 02-Feb-12			Bond Future	1	3,000,000	0.00	Client	Sell
16:18:38	R207 On 02-Feb-12			Bond Future	1	5,000,000	0.00	Client	Sell
16:18:38	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,654.63	Member	Buy
16:18:38	R207 On 02-Feb-12			Bond Future	1	2,000,000	19,309.27	Member	Buy
16:18:38	R207 On 02-Feb-12			Bond Future	1	31,000,000	299,293.62	Member	Buy
16:18:38	R207 On 02-Feb-12			Bond Future	1	3,000,000	28,963.90	Member	Buy
16:18:38	R207 On 02-Feb-12			Bond Future	1	3,000,000	28,963.90	Member	Buy
16:18:38	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,654.63	Member	Buy
16:18:38	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,654.63	Member	Buy
16:18:38	R207 On 02-Feb-12			Bond Future	1	5,000,000	48,273.17	Member	Buy
16:24:19	R207 On 02-Feb-12			Bond Future	1	3,000,000	0.00	Client	Sell
16:24:19	R207 On 02-Feb-12			Bond Future	1	11,000,000	0.00	Client	Sell
16:24:19	R207 On 02-Feb-12			Bond Future	1	8,000,000	0.00	Client	Sell
16:24:19	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
16:24:19	R207 On 02-Feb-12			Bond Future	1	3,500,000	0.00	Client	Sell
16:24:19	R207 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Client	Sell
16:24:19	R207 On 02-Feb-12			Bond Future	1	6,000,000	0.00	Client	Sell
16:24:19	R207 On 02-Feb-12			Bond Future	1	5,500,000	0.00	Client	Sell
16:24:19	R207 On 02-Feb-12			Bond Future	1	7,000,000	0.00	Client	Sell
16:24:19	R207 On 02-Feb-12			Bond Future	1	18,000,000	0.00	Client	Sell
16:24:19	R207 On 02-Feb-12			Bond Future	1	5,000,000	0.00	Client	Sell
16:24:19	R207 On 02-Feb-12			Bond Future	1	3,000,000	28,963.90	Member	Buy
16:24:19	R207 On 02-Feb-12			Bond Future	1	11,000,000	106,200.96	Member	Buy
16:24:19	R207 On 02-Feb-12			Bond Future	1	6,000,000	57,927.80	Member	Buy
16:24:19	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,654.63	Member	Buy
16:24:19	R207 On 02-Feb-12			Bond Future	1	8,000,000	77,237.06	Member	Buy
16:24:19	R207 On 02-Feb-12			Bond Future	1	18,000,000	173,783.39	Member	Buy
16:24:19	R207 On 02-Feb-12			Bond Future	1	7,000,000	67,582.43	Member	Buy
16:24:19	R207 On 02-Feb-12			Bond Future	1	5,000,000	48,273.17	Member	Buy
16:24:19	R207 On 02-Feb-12			Bond Future	1	3,500,000	33,791.22	Member	Buy
16:24:19	R207 On 02-Feb-12			Bond Future	1	2,000,000	19,309.27	Member	Buy
16:24:19	R207 On 02-Feb-12			Bond Future	1	5,500,000	53,100.48	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R207 Bond Future					48	1,500,000,000	7,240,974.75		
16:24:19	R208 On 02-Feb-12			Bond Future	1	124,000,000	0.00	Client	Sell
16:24:19	R208 On 02-Feb-12			Bond Future	1	3,000,000	0.00	Client	Sell
16:24:19	R208 On 02-Feb-12			Bond Future	1	18,000,000	0.00	Client	Sell
16:24:19	R208 On 02-Feb-12			Bond Future	1	7,500,000	0.00	Client	Sell
16:24:19	R208 On 02-Feb-12			Bond Future	1	8,000,000	0.00	Client	Sell
16:24:19	R208 On 02-Feb-12			Bond Future	1	7,000,000	0.00	Client	Sell
16:24:19	R208 On 02-Feb-12			Bond Future	1	5,500,000	0.00	Client	Sell
16:24:19	R208 On 02-Feb-12			Bond Future	1	3,000,000	0.00	Client	Sell
16:24:19	R208 On 02-Feb-12			Bond Future	1	99,000,000	0.00	Client	Sell
16:24:19	R208 On 02-Feb-12			Bond Future	1	99,000,000	0.00	Client	Sell
16:24:19	R208 On 02-Feb-12			Bond Future	1	126,000,000	0.00	Client	Sell
16:24:19	R208 On 02-Feb-12			Bond Future	1	7,500,000	70,989.27	Member	Buy
16:24:19	R208 On 02-Feb-12			Bond Future	1	5,500,000	52,058.80	Member	Buy
16:24:19	R208 On 02-Feb-12			Bond Future	1	3,000,000	28,395.71	Member	Buy
16:24:19	R208 On 02-Feb-12			Bond Future	1	8,000,000	75,721.89	Member	Buy
16:24:19	R208 On 02-Feb-12			Bond Future	1	7,000,000	66,256.65	Member	Buy
16:24:19	R208 On 02-Feb-12			Bond Future	1	3,000,000	28,395.71	Member	Buy
16:24:19	R208 On 02-Feb-12			Bond Future	1	124,000,000	1,173,689.26	Member	Buy
16:24:19	R208 On 02-Feb-12			Bond Future	1	18,000,000	170,374.25	Member	Buy
16:24:19	R208 On 02-Feb-12			Bond Future	1	99,000,000	937,058.36	Member	Buy
16:24:19	R208 On 02-Feb-12			Bond Future	1	99,000,000	937,058.36	Member	Buy
16:24:19	R208 On 02-Feb-12			Bond Future	1	126,000,000	1,192,619.74	Member	Buy
Total for R208 Bond Future					22	1,000,000,000	4,732,618.00		
Grand Total for all Instruments					84	2,940,860,000	14,615,861.46		