



Derivatives Matched Trades Report

Report for 02/02/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:13:17	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
12:13:17	AL7T On 05-May-11			Index Future	1	10,000	0.00	Client	Sell
12:13:17	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
12:13:17	AL7T On 05-May-11			Index Future	1	10,000	0.00	Member	Buy
12:20:02	AL7T On 03-Feb-11			Index Future	1	20,000	0.00	Client	Sell
12:20:02	AL7T On 05-May-11			Index Future	1	20,000	0.00	Client	Buy
12:20:02	AL7T On 03-Feb-11			Index Future	1	20,000	0.00	Member	Buy
12:20:02	AL7T On 05-May-11			Index Future	1	20,000	0.00	Member	Sell
12:23:04	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Buy
12:23:04	AL7T On 05-May-11			Index Future	1	10,000	0.00	Member	Sell
12:23:04	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Sell
12:23:04	AL7T On 05-May-11			Index Future	1	10,000	0.00	Client	Buy
12:24:36	AL7T On 05-May-11			Index Future	1	10,000	0.00	Client	Buy
12:24:36	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Sell
12:24:36	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Buy
12:24:36	AL7T On 05-May-11			Index Future	1	10,000	0.00	Member	Sell
12:25:50	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Buy
12:25:50	AL7T On 05-May-11			Index Future	1	10,000	0.00	Member	Sell
12:25:50	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Sell
12:25:50	AL7T On 05-May-11			Index Future	1	10,000	0.00	Client	Buy
12:27:01	AL7T On 05-May-11			Index Future	1	10,000	0.00	Client	Buy
12:27:01	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Sell
12:27:01	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Buy
12:27:01	AL7T On 05-May-11			Index Future	1	10,000	0.00	Member	Sell
12:27:57	AL7T On 05-May-11			Index Future	1	100,000	0.00	Client	Buy
12:27:57	AL7T On 03-Feb-11			Index Future	1	100,000	0.00	Client	Sell
12:27:57	AL7T On 03-Feb-11			Index Future	1	100,000	0.00	Member	Buy
12:27:57	AL7T On 05-May-11			Index Future	1	100,000	0.00	Member	Sell
12:28:44	AL7T On 03-Feb-11			Index Future	1	140,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:28:44	AL7T On 03-Feb-11			Index Future	1	140,000	0.00	Member	Buy
12:28:45	AL7T On 05-May-11			Index Future	1	140,000	0.00	Member	Sell
12:28:45	AL7T On 05-May-11			Index Future	1	140,000	0.00	Client	Buy
12:29:37	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Sell
12:29:37	AL7T On 05-May-11			Index Future	1	10,000	0.00	Client	Buy
12:29:37	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Buy
12:29:37	AL7T On 05-May-11			Index Future	1	10,000	0.00	Member	Sell
Total for AL7T Index Future					36	1,280,000	0.00		
11:25:52	ALBI On 03-Feb-11			Index Future	1	1,000,000	0.00	Client	Buy
11:25:52	ALBI On 05-May-11			Index Future	1	1,000,000	0.00	Client	Sell
11:25:52	ALBI On 03-Feb-11			Index Future	1	1,000,000	0.00	Member	Sell
11:25:52	ALBI On 05-May-11			Index Future	1	1,000,000	0.00	Member	Buy
Total for ALBI Index Future					4	4,000,000	0.00		
10:24:05	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
10:24:05	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
15:26:55	JIBAR FUTURE 20-Apr-11			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
15:26:55	JIBAR FUTURE 20-Apr-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
15:27:24	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
15:27:24	JIBAR FUTURE 18-May-11			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					6	500,000,000	0.00		
14:50:01	R157 On 03-Feb-11			Bond Future	1	4,300,000	54,665.18	Member	Buy
14:50:01	R157 On 03-Feb-11			Bond Future	1	4,300,000	0.00	Client	Sell
14:50:41	R157 On 05-May-11			Bond Future	1	4,300,000	52,541.71	Client	Buy
14:50:41	R157 On 05-May-11			Bond Future	1	4,300,000	0.00	Member	Sell
Total for R157 Bond Future					4	17,200,000	107,206.89		
14:48:33	R186 On 03-Nov-11			Bond Future	1	100,000,000	1,166,686.10	Client	Buy
14:48:33	R186 On 03-Nov-11			Bond Future	1	150,000,000	1,750,566.30	Client	Buy
14:48:33	R186 On 03-Nov-11			Bond Future	1	100,000,000	0.00	Member	Sell
14:48:33	R186 On 03-Nov-11			Bond Future	1	150,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R186 Bond Future					4	500,000,000	2,917,252.40		
12:38:29	R201 On 03-Feb-11			Bond Future	1	5,100,000	53,489.43	Member	Buy
12:38:29	R201 On 05-May-11			Bond Future	1	5,100,000	0.00	Member	Sell
12:38:29	R201 On 03-Feb-11			Bond Future	1	31,400,000	0.00	Member	Sell
12:38:29	R201 On 05-May-11			Bond Future	1	31,400,000	333,961.20	Member	Buy
12:38:29	R201 On 03-Feb-11			Bond Future	1	600,000	6,292.87	Client	Buy
12:38:29	R201 On 05-May-11			Bond Future	1	600,000	0.00	Client	Sell
12:38:29	R201 On 03-Feb-11			Bond Future	1	25,600,000	268,495.97	Client	Buy
12:38:29	R201 On 05-May-11			Bond Future	1	25,600,000	0.00	Client	Sell
12:38:29	R201 On 03-Feb-11			Bond Future	1	4,800,000	50,343.00	Client	Buy
12:38:29	R201 On 05-May-11			Bond Future	1	4,800,000	0.00	Client	Sell
12:38:29	R201 On 03-Feb-11			Bond Future	1	5,100,000	0.00	Client	Sell
12:38:29	R201 On 05-May-11			Bond Future	1	5,100,000	54,242.11	Client	Buy
12:38:29	R201 On 03-Feb-11			Bond Future	1	400,000	4,195.25	Client	Buy
12:38:29	R201 On 05-May-11			Bond Future	1	400,000	0.00	Client	Sell
14:53:23	R201 On 03-Feb-11			Bond Future	1	14,000,000	146,786.54	Client	Buy
14:53:23	R201 On 03-Feb-11			Bond Future	1	14,000,000	0.00	Member	Sell
14:53:46	R201 On 05-May-11			Bond Future	1	14,000,000	0.00	Client	Sell
14:53:46	R201 On 05-May-11			Bond Future	1	14,000,000	148,833.59	Member	Buy
15:15:01	R201 On 03-Feb-11			Bond Future	1	3,000,000	31,454.26	Client	Buy
15:15:01	R201 On 03-Feb-11			Bond Future	1	3,000,000	0.00	Member	Sell
15:15:23	R201 On 05-May-11			Bond Future	1	3,000,000	0.00	Client	Sell
15:15:23	R201 On 05-May-11			Bond Future	1	3,000,000	31,892.91	Client	Buy
15:26:16	R201 On 05-May-11			Bond Future	1	3,000,000	31,892.91	Member	Buy
15:26:16	R201 On 05-May-11			Bond Future	1	3,000,000	0.00	Client	Sell
Total for R201 Bond Future					24	220,000,000	1,161,880.05		
9:35:50	R202 On 03-Feb-11			Bond Future	1	19,000,000	0.00	Client	Sell
9:35:50	R202 On 03-Feb-11			Bond Future	1	8,900,000	146,944.34	Client	Buy
9:35:50	R202 On 03-Feb-11			Bond Future	1	19,000,000	313,701.40	Client	Buy
9:35:50	R202 On 03-Feb-11			Bond Future	1	8,900,000	0.00	Client	Sell
9:57:01	R202 On 05-May-11			Bond Future	1	19,000,000	318,194.90	Client	Buy
9:57:01	R202 On 03-Feb-11			Bond Future	1	353,800,000	0.00	Client	Sell
9:57:01	R202 On 05-May-11			Bond Future	1	325,900,000	5,457,879.89	Client	Buy
9:57:01	R202 On 05-May-11			Bond Future	1	8,900,000	149,049.19	Client	Buy
9:57:01	R202 On 03-Feb-11			Bond Future	1	353,800,000	5,925,123.98	Member	Buy
9:57:01	R202 On 05-May-11			Bond Future	1	353,800,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:01:31	R202 On 03-Feb-11			Bond Future	1	353,800,000	0.00	Member	Sell
10:01:31	R202 On 03-Feb-11			Bond Future	1	353,800,000	89,968.16	Member	Buy
15:02:57	R202 On 03-Feb-11			Bond Future	1	25,000,000	411,410.50	Client	Buy
15:02:57	R202 On 03-Feb-11			Bond Future	1	25,000,000	0.00	Client	Sell
15:03:31	R202 On 03-Feb-11			Bond Future	1	2,500,000	0.00	Client	Sell
15:03:31	R202 On 03-Feb-11			Bond Future	1	2,500,000	41,140.75	Member	Buy
15:03:56	R202 On 03-Feb-11			Bond Future	1	2,600,000	42,786.38	Member	Buy
15:03:56	R202 On 03-Feb-11			Bond Future	1	2,600,000	0.00	Client	Sell
15:04:29	R202 On 05-May-11			Bond Future	1	2,600,000	43,415.58	Client	Buy
15:04:29	R202 On 05-May-11			Bond Future	1	2,600,000	0.00	Member	Sell
15:04:51	R202 On 05-May-11			Bond Future	1	2,500,000	0.00	Member	Sell
15:04:51	R202 On 05-May-11			Bond Future	1	2,500,000	41,745.75	Client	Buy
Total for R202 Bond Future					22	2,249,000,000	12,981,360.82		
9:55:44	R211 On 03-Feb-11			Bond Future	1	53,900,000	0.00	Member	Sell
9:55:44	R211 On 03-Feb-11			Bond Future	1	53,900,000	561,201.41	Client	Buy
10:02:00	R211 On 05-May-11			Bond Future	1	53,900,000	568,892.94	Member	Buy
10:02:00	R211 On 05-May-11			Bond Future	1	53,900,000	0.00	Client	Sell
Total for R211 Bond Future					4	215,600,000	1,130,094.35		
9:50:19	R212 On 05-May-11			Bond Future	1	12,000,000	124,438.03	Client	Buy
9:50:19	R212 On 03-Feb-11			Bond Future	1	12,000,000	0.00	Client	Sell
9:50:19	R212 On 05-May-11			Bond Future	1	227,800,000	0.00	Client	Sell
9:50:19	R212 On 03-Feb-11			Bond Future	1	45,000,000	0.00	Client	Sell
9:50:19	R212 On 05-May-11			Bond Future	1	45,000,000	466,642.62	Client	Buy
9:50:19	R212 On 03-Feb-11			Bond Future	1	227,800,000	2,328,936.08	Client	Buy
9:50:19	R212 On 05-May-11			Bond Future	1	13,200,000	136,881.84	Client	Buy
9:50:19	R212 On 03-Feb-11			Bond Future	1	13,200,000	0.00	Client	Sell
9:50:19	R212 On 05-May-11			Bond Future	1	12,500,000	129,622.95	Client	Buy
9:50:19	R212 On 03-Feb-11			Bond Future	1	12,500,000	0.00	Client	Sell
9:50:19	R212 On 05-May-11			Bond Future	1	7,100,000	73,625.84	Client	Buy
9:50:19	R212 On 03-Feb-11			Bond Future	1	7,100,000	0.00	Client	Sell
9:50:19	R212 On 05-May-11			Bond Future	1	20,000,000	207,396.72	Client	Buy
9:50:19	R212 On 03-Feb-11			Bond Future	1	20,000,000	0.00	Client	Sell
9:50:19	R212 On 03-Feb-11			Bond Future	1	118,000,000	0.00	Client	Sell
9:50:19	R212 On 05-May-11			Bond Future	1	118,000,000	1,223,640.65	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R212 Bond Future					16	911,200,000	4,691,184.72		
Grand Total for all Instruments					120	4,618,280,000	22,988,979.23		