

Derivatives Matched Trades Report

Report for 13/06/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:03:03	R202 On 03-Nov-11			Bond Future	1	40,000,000	709,886.72	Member	Buy
14:03:03	R202 On 03-Nov-11			Bond Future	1	40,000,000	0.00	Client	Sell
14:21:23	R202 On 04-Aug-11			Bond Future	1	22,400,000	393,448.68	Member	Buy
14:21:23	R202 On 04-Aug-11			Bond Future	1	22,400,000	0.00	Client	Sell
14:24:53	R202 On 04-Aug-11			Bond Future	1	650,000,000	11,417,037.45	Member	Buy
14:24:53	R202 On 04-Aug-11			Bond Future	1	650,000,000	0.00	Client	Sell
14:24:53	R202 On 04-Aug-11			Bond Future	1	325,900,000	5,724,326.93	Member	Buy
14:24:53	R202 On 04-Aug-11			Bond Future	1	325,900,000	0.00	Client	Sell
14:24:53	R202 On 04-Aug-11			Bond Future	1	21,500,000	377,640.47	Member	Buy
14:24:53	R202 On 04-Aug-11			Bond Future	1	21,500,000	0.00	Client	Sell
Total for R202 Bond Future					10	2,119,600,000	18,622,340.25		
14:19:48	R211 On 03-Nov-11			Bond Future	1	4,900,000	53,471.58	Member	Buy
14:27:38	R211 On 03-Nov-11			Bond Future	1	4,900,000	0.00	Member	Sell
14:27:38	R211 On 03-Nov-11			Bond Future	1	48,000,000	0.00	Member	Sell
14:27:38	R211 On 03-Nov-11			Bond Future	1	48,000,000	523,803.22	Client	Buy
Total for R211 Bond Future					4	105,800,000	577,274.79		
14:03:03	R212 On 03-Nov-11			Bond Future	1	24,000,000	259,792.34	Member	Buy
14:03:03	R212 On 03-Nov-11			Bond Future	1	24,000,000	0.00	Client	Sell
14:31:09	R212 On 04-Aug-11			Bond Future	1	28,000,000	0.00	Member	Sell
14:31:09	R212 On 04-Aug-11			Bond Future	1	28,000,000	298,651.19	Client	Buy
14:31:09	R212 On 04-Aug-11			Bond Future	1	15,600,000	166,391.38	Member	Buy
14:31:09	R212 On 04-Aug-11			Bond Future	1	15,600,000	0.00	Client	Sell
14:31:09	R212 On 04-Aug-11			Bond Future	1	2,500,000	26,665.29	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:31:09	R212 On 04-Aug-11			Bond Future	1	2,500,000	0.00	Client	Sell
14:31:09	R212 On 04-Aug-11			Bond Future	1	24,000,000	255,986.74	Member	Buy
14:31:09	R212 On 04-Aug-11			Bond Future	1	24,000,000	0.00	Client	Sell
14:31:09	R212 On 04-Aug-11			Bond Future	1	1,100,000	11,732.73	Member	Buy
14:31:09	R212 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Client	Sell
14:31:09	R212 On 04-Aug-11			Bond Future	1	13,800,000	147,192.37	Member	Buy
14:31:09	R212 On 04-Aug-11			Bond Future	1	13,800,000	0.00	Client	Sell
14:31:09	R212 On 04-Aug-11			Bond Future	1	30,500,000	0.00	Member	Sell
14:31:09	R212 On 04-Aug-11			Bond Future	1	30,500,000	325,316.48	Client	Buy
14:31:09	R212 On 04-Aug-11			Bond Future	1	87,900,000	937,551.42	Member	Buy
14:31:09	R212 On 04-Aug-11			Bond Future	1	87,900,000	0.00	Client	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	13,000,000	138,659.48	Member	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	13,000,000	0.00	Client	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	7,600,000	81,062.47	Member	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	7,600,000	0.00	Client	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	4,700,000	50,130.74	Member	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	4,700,000	0.00	Client	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	2,000,000	21,332.23	Member	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	2,000,000	0.00	Client	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	12,900,000	137,592.87	Member	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	12,900,000	0.00	Client	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	7,100,000	75,729.41	Member	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	7,100,000	0.00	Client	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	172,600,000	1,840,971.28	Member	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	172,600,000	0.00	Client	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	70,000,000	0.00	Member	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	70,000,000	746,627.98	Client	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	6,000,000	0.00	Member	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	6,000,000	63,996.68	Client	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	9,000,000	95,995.03	Member	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	9,000,000	0.00	Client	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,666.11	Member	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	1,100,000	11,732.73	Member	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Client	Sell
14:36:36	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,666.11	Member	Buy
14:36:36	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R212 Bond Future					44	1,070,800,000	5,714,443.04		
13:11:01	RZ02 On 04-Aug-11			Bond Future	1	22,400,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:11:01	RZ02 On 04-Aug-11			Bond Future	1	22,400,000	393,448.68	Client	Buy
13:11:01	RZ02 On 04-Aug-11			Bond Future	1	650,000,000	0.00	Member	Sell
13:11:01	RZ02 On 04-Aug-11			Bond Future	1	650,000,000	11,417,037.45	Client	Buy
13:11:01	RZ02 On 04-Aug-11			Bond Future	1	325,900,000	0.00	Member	Sell
13:11:01	RZ02 On 04-Aug-11			Bond Future	1	325,900,000	5,724,326.93	Client	Buy
13:11:01	RZ02 On 04-Aug-11			Bond Future	1	21,500,000	0.00	Member	Sell
13:11:01	RZ02 On 04-Aug-11			Bond Future	1	21,500,000	377,640.47	Client	Buy
14:04:57	RZ02 On 03-Nov-11			Bond Future	1	40,000,000	0.00	Member	Sell
14:04:57	RZ02 On 03-Nov-11			Bond Future	1	40,000,000	709,886.72	Client	Buy
Total for RZ02 Bond Future					10	2,119,600,000	18,622,340.25		
14:11:12	RZ11 On 03-Nov-11			Bond Future	1	4,900,000	53,471.58	Member	Buy
14:11:12	RZ11 On 03-Nov-11			Bond Future	1	48,000,000	523,803.22	Member	Buy
14:19:48	RZ11 On 03-Nov-11			Bond Future	1	4,900,000	0.00	Member	Sell
14:34:51	RZ11 On 03-Nov-11			Bond Future	1	48,000,000	0.00	Client	Sell
Total for RZ11 Bond Future					4	105,800,000	577,274.79		
13:11:01	RZ12 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Member	Sell
13:11:01	RZ12 On 04-Aug-11			Bond Future	1	1,100,000	11,732.73	Client	Buy
13:11:01	RZ12 On 04-Aug-11			Bond Future	1	13,800,000	0.00	Member	Sell
13:11:01	RZ12 On 04-Aug-11			Bond Future	1	13,800,000	147,192.37	Client	Buy
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	2,500,000	0.00	Member	Sell
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	2,500,000	26,665.29	Client	Buy
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	24,000,000	0.00	Member	Sell
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	24,000,000	255,986.74	Client	Buy
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	70,000,000	746,627.98	Member	Buy
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	70,000,000	0.00	Client	Sell
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	87,900,000	0.00	Member	Sell
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	87,900,000	937,551.42	Client	Buy
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	28,000,000	298,651.19	Member	Buy
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	28,000,000	0.00	Client	Sell
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	15,600,000	0.00	Member	Sell
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	15,600,000	166,391.38	Client	Buy
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	30,500,000	325,316.48	Member	Buy
13:44:47	RZ12 On 04-Aug-11			Bond Future	1	30,500,000	0.00	Client	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	172,600,000	0.00	Member	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	172,600,000	1,840,971.28	Client	Buy
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	13,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	13,000,000	138,659.48	Client	Buy
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	6,000,000	63,996.68	Member	Buy
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	6,000,000	0.00	Client	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	9,000,000	0.00	Member	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	9,000,000	95,995.03	Client	Buy
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	1,000,000	10,666.11	Client	Buy
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Member	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	1,100,000	11,732.73	Client	Buy
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	1,000,000	10,666.11	Client	Buy
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	7,600,000	0.00	Member	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	7,600,000	81,062.47	Client	Buy
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	4,700,000	0.00	Member	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	4,700,000	50,130.74	Client	Buy
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	2,000,000	0.00	Member	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	2,000,000	21,332.23	Client	Buy
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	12,900,000	0.00	Member	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	12,900,000	137,592.87	Client	Buy
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	7,100,000	0.00	Member	Sell
14:01:58	RZ12 On 04-Aug-11			Bond Future	1	7,100,000	75,729.41	Client	Buy
14:04:57	RZ12 On 03-Nov-11			Bond Future	1	24,000,000	0.00	Member	Sell
14:04:57	RZ12 On 03-Nov-11			Bond Future	1	24,000,000	259,792.34	Client	Buy
Total for RZ12 Bond Future					44	1,070,800,000	5,714,443.04		
Grand Total for all Instruments					116	6,592,400,000	49,828,116.17		