

Derivatives Matched Trades Report

Report for 01/12/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:58:50	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
14:58:50	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00		
10:43:41	R197 On 02-Feb-12			Bond Future	1	9,000,000	0.00	Member	Sell
10:43:41	R197 On 02-Feb-12			Bond Future	1	9,000,000	219,835.80	Client	Buy
10:43:41	R197 On 02-Feb-12			Bond Future	1	2,500,000	0.00	Member	Sell
10:43:41	R197 On 02-Feb-12			Bond Future	1	2,500,000	61,065.50	Client	Buy
Total for R197 Bond Future					4	23,000,000	280,901.30		
10:43:41	R202 On 02-Feb-12			Bond Future	1	2,800,000	0.00	Member	Sell
10:43:41	R202 On 02-Feb-12			Bond Future	1	2,800,000	51,117.92	Client	Buy
10:43:41	R202 On 02-Feb-12			Bond Future	1	3,200,000	0.00	Member	Sell
10:43:41	R202 On 02-Feb-12			Bond Future	1	3,200,000	58,420.48	Client	Buy
10:43:41	R202 On 02-Feb-12			Bond Future	1	5,500,000	0.00	Member	Sell
10:43:41	R202 On 02-Feb-12			Bond Future	1	5,500,000	100,410.20	Client	Buy
16:38:17	R202 On 02-Feb-12			Bond Future	1	1,400,000	0.00	Member	Sell
16:38:17	R202 On 02-Feb-12			Bond Future	1	1,400,000	25,641.84	Client	Buy
Total for R202 Bond Future					8	25,800,000	235,590.44		
11:44:08	R207 On 02-Feb-12			Bond Future	1	200,000	1,929.23	Member	Buy
11:44:08	R207 On 02-Feb-12			Bond Future	1	200,000	0.00	Client	Sell
16:10:55	R207 On 02-Feb-12			Bond Future	1	650,000,000	6,272,565.65	Member	Buy
16:10:55	R207 On 02-Feb-12			Bond Future	1	650,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:15:29	R207 On 02-Feb-12			Bond Future	1	24,600,000	0.00	Client	Sell
16:15:29	R207 On 02-Feb-12			Bond Future	1	650,000,000	6,272,565.65	Client	Buy
16:29:05	R207 On 02-Feb-12			Bond Future	1	700,000	0.00	Client	Sell
16:29:05	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
16:29:05	R207 On 02-Feb-12			Bond Future	1	600,000	0.00	Client	Sell
16:29:05	R207 On 02-Feb-12			Bond Future	1	200,000	0.00	Client	Sell
16:29:05	R207 On 02-Feb-12			Bond Future	1	2,700,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	1,300,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	1,600,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	1,800,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	1,300,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	2,400,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	800,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	1,500,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	900,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	2,300,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	700,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	700,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	800,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	800,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	800,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	800,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	6,400,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	8,600,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	900,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	185,400,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	6,400,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	3,100,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	3,900,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	24,300,000	0.00	Client	Sell
16:29:06	R207 On 02-Feb-12			Bond Future	1	4,900,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:29:06	R207	On		Bond Future	1	153,100,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	59,300,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	11,700,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	69,100,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	14,100,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	200,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	700,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	700,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	700,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	1,300,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	1,300,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	2,100,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	2,700,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	18,300,000	0.00	Client	Sell
16:29:07	R207	On		Bond Future	1	15,700,000	0.00	Client	Sell
Total for R207 Bond Future					61	2,600,400,000	12,547,060.53		
16:29:36	R208	On		Bond Future	1	205,000,000	1,939,124.52	Member	Buy
16:29:36	R208	On		Bond Future	1	205,000,000	0.00	Client	Sell
16:31:10	R208	On		Bond Future	1	9,800,000	0.00	Client	Sell
16:31:10	R208	On		Bond Future	1	205,000,000	1,939,124.52	Client	Buy
16:32:31	R208	On		Bond Future	1	16,300,000	0.00	Client	Sell
16:32:31	R208	On		Bond Future	1	8,800,000	0.00	Client	Sell
16:32:31	R208	On		Bond Future	1	1,000,000	0.00	Client	Sell
16:32:31	R208	On		Bond Future	1	8,800,000	0.00	Client	Sell
16:32:31	R208	On		Bond Future	1	158,700,000	0.00	Client	Sell
16:32:31	R208	On		Bond Future	1	1,600,000	0.00	Client	Sell
Total for R208 Bond Future					10	820,000,000	3,878,249.04		
16:38:17	R210	On		Bond Future	1	500,000	0.00	Member	Sell
16:38:17	R210	On		Bond Future	1	500,000	6,899.65	Client	Buy
Total for R210 Bond Future					2	1,000,000	6,899.65		
Grand Total for all Instruments					87	3,570,200,000	16,948,700.96		