



Derivatives Matched Trades Report

Report for 02/12/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:13:41	R157 On 02-Feb-12			Bond Future	1	25,000,000	316,573.48	Member	Buy
17:13:41	R157 On 02-Feb-12			Bond Future	1	8,000,000	0.00	Client	Sell
17:18:59	R157 On 02-Feb-12			Bond Future	1	17,000,000	0.00	Client	Sell
Total for R157 Bond Future					3	50,000,000	316,573.48		
12:03:57	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,684.73	Member	Buy
12:03:57	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
15:56:04	R207 On 02-Feb-12			Bond Future	1	6,600,000	63,821.67	Member	Buy
15:56:04	R207 On 02-Feb-12			Bond Future	1	6,600,000	0.00	Client	Sell
15:56:04	R207 On 02-Feb-12			Bond Future	1	32,300,000	312,339.39	Member	Buy
15:56:04	R207 On 02-Feb-12			Bond Future	1	32,300,000	0.00	Client	Sell
15:56:04	R207 On 02-Feb-12			Bond Future	1	5,500,000	53,184.73	Member	Buy
15:56:04	R207 On 02-Feb-12			Bond Future	1	5,500,000	0.00	Client	Sell
15:56:04	R207 On 02-Feb-12			Bond Future	1	27,800,000	268,824.61	Member	Buy
15:56:04	R207 On 02-Feb-12			Bond Future	1	27,800,000	0.00	Client	Sell
15:56:04	R207 On 02-Feb-12			Bond Future	1	71,300,000	689,467.44	Member	Buy
15:56:04	R207 On 02-Feb-12			Bond Future	1	71,300,000	0.00	Client	Sell
15:56:04	R207 On 02-Feb-12			Bond Future	1	2,300,000	22,240.89	Member	Buy
15:56:04	R207 On 02-Feb-12			Bond Future	1	2,300,000	0.00	Client	Sell
15:56:04	R207 On 02-Feb-12			Bond Future	1	11,400,000	110,237.43	Member	Buy
15:56:04	R207 On 02-Feb-12			Bond Future	1	11,400,000	0.00	Client	Sell
15:56:04	R207 On 02-Feb-12			Bond Future	1	1,800,000	17,405.91	Member	Buy
15:56:04	R207 On 02-Feb-12			Bond Future	1	1,800,000	0.00	Client	Sell
15:56:04	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,669.95	Member	Buy
15:56:04	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
15:56:04	R207 On 02-Feb-12			Bond Future	1	75,700,000	732,015.22	Member	Buy
15:56:04	R207 On 02-Feb-12			Bond Future	1	75,700,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:05:44	R207 On 03-May-12			Bond Future	1	3,000,000	29,576.89	Member	Buy
16:05:44	R207 On 03-May-12			Bond Future	1	3,000,000	0.00	Client	Sell
16:05:44	R207 On 02-Feb-12			Bond Future	1	86,700,000	838,384.67	Member	Buy
16:05:44	R207 On 02-Feb-12			Bond Future	1	86,700,000	0.00	Client	Sell
16:10:39	R207 On 03-May-12			Bond Future	1	3,000,000	0.00	Member	Sell
16:10:39	R207 On 03-May-12			Bond Future	1	3,000,000	29,576.89	Client	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	3,000,000	29,009.85	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	3,000,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	200,000	1,933.99	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	200,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	4,834.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	4,834.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	4,100,000	39,646.80	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	4,100,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	4,834.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	4,100,000	39,646.80	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	4,100,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	7,600,000	73,491.62	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	7,600,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	4,600,000	44,481.77	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	4,600,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	4,000,000	38,679.80	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	4,000,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	3,000,000	29,009.85	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	3,000,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	3,867.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	100,000	967.00	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	3,867.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	100,000	967.00	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	3,867.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	3,867.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	300,000	2,900.99	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	300,000	0.00	Client	Sell

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16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	3,867.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	1,100,000	10,636.95	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	4,834.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	700,000	6,768.97	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	700,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	3,867.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	100,000	967.00	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	200,000	1,933.99	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	200,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	4,834.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	600,000	5,801.97	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	600,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	900,000	8,702.96	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	900,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	4,834.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	700,000	6,768.97	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	700,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	200,000	1,933.99	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	200,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	600,000	5,801.97	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	600,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	4,834.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	1,200,000	11,603.94	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	1,200,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	300,000	2,900.99	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	300,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	600,000	5,801.97	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	600,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	7,300,000	70,590.64	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	7,300,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	11,500,000	111,204.43	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	11,500,000	0.00	Client	Sell

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16:10:39	R207 On 02-Feb-12			Bond Future	1	600,000	5,801.97	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	600,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,669.95	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	100,000	967.00	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	3,867.98	Member	Buy
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16:10:39	R207 On 02-Feb-12			Bond Future	1	600,000	5,801.97	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	600,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	1,300,000	12,570.94	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	1,300,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	3,867.98	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Client	Sell
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16:10:39	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	100,000	967.00	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Client	Sell
16:10:39	R207 On 02-Feb-12			Bond Future	1	8,600,000	83,161.57	Member	Buy
16:10:39	R207 On 02-Feb-12			Bond Future	1	8,600,000	0.00	Client	Sell
Total for R207 Bond Future					126	814,000,000	3,926,181.56		
Grand Total for all Instruments					129	864,000,000	4,242,755.04		