



Derivatives Matched Trades Report

Report for 24/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:18:28	R157 On 05-May-11			Bond Future	1	4,000,000	0.00	Member	Sell
11:18:28	R157 On 05-May-11			Bond Future	1	2,400,000	29,243.74	Member	Buy
11:18:28	R157 On 05-May-11			Bond Future	1	1,600,000	19,495.83	Member	Buy
11:18:28	R157 On 05-May-11			Bond Future	1	1,600,000	0.00	Member	Sell
11:18:28	R157 On 05-May-11			Bond Future	1	1,600,000	19,497.12	Client	Buy
11:18:28	R157 On 05-May-11			Bond Future	1	2,400,000	0.00	Member	Sell
11:18:28	R157 On 05-May-11			Bond Future	1	2,400,000	29,245.69	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	98,800,000	0.00	Member	Sell
12:06:14	R157 On 03-Feb-11			Bond Future	1	100,000	1,266.85	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	39,900,000	505,475.03	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	16,900,000	214,098.44	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	8,200,000	103,882.09	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	8,100,000	102,615.23	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	4,600,000	58,275.32	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	3,200,000	40,539.35	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	2,700,000	34,205.08	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	1,800,000	22,803.38	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	1,700,000	21,536.53	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	1,200,000	15,202.26	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	1,000,000	12,668.55	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	900,000	11,401.69	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	900,000	11,401.69	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	900,000	11,401.69	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	800,000	10,134.84	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	800,000	10,134.84	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	800,000	10,134.84	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	700,000	8,867.98	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	700,000	8,867.98	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	700,000	8,867.98	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:06:14	R157 On 03-Feb-11			Bond Future	1	500,000	6,334.27	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	500,000	6,334.27	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	400,000	5,067.42	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	300,000	3,800.56	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	300,000	3,800.56	Client	Buy
12:06:14	R157 On 03-Feb-11			Bond Future	1	200,000	2,533.71	Client	Buy
Total for R157 Bond Future					35	213,600,000	1,349,134.82		
12:06:14	R186 On 03-Feb-11			Bond Future	1	40,000,000	0.00	Member	Sell
12:06:14	R186 On 03-Feb-11			Bond Future	1	100,000	1,160.64	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	11,400,000	132,312.49	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	9,400,000	109,099.77	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	4,100,000	47,586.07	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	2,400,000	27,855.26	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	2,200,000	25,533.99	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	1,300,000	15,088.27	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	1,200,000	13,927.63	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	1,100,000	12,766.99	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	1,100,000	12,766.99	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	800,000	9,285.09	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	500,000	5,803.18	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	500,000	5,803.18	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	400,000	4,642.54	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	400,000	4,642.54	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	400,000	4,642.54	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	400,000	4,642.54	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	400,000	4,642.54	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	400,000	4,642.54	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	300,000	3,481.91	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	300,000	3,481.91	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	200,000	2,321.27	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	200,000	2,321.27	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	200,000	2,321.27	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	200,000	2,321.27	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	200,000	2,321.27	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	200,000	2,321.27	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	200,000	2,321.27	Client	Buy
12:06:14	R186 On 03-Feb-11			Bond Future	1	100,000	1,160.64	Client	Buy
Total for R186 Bond Future					28	80,000,000	464,254.36		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:23:54	R212 On 05-May-11			Bond Future	1	70,000,000	0.00	Client	Sell
9:23:54	R212 On 05-May-11			Bond Future	1	70,000,000	722,687.00	Client	Buy
9:24:51	R212 On 05-May-11			Bond Future	1	70,000,000	722,687.00	Member	Buy
9:24:51	R212 On 05-May-11			Bond Future	1	70,000,000	0.00	Client	Sell
9:25:47	R212 On 05-May-11			Bond Future	1	28,000,000	289,074.80	Member	Buy
9:25:47	R212 On 05-May-11			Bond Future	1	28,000,000	0.00	Client	Sell
9:26:07	R212 On 05-May-11			Bond Future	1	30,500,000	314,885.05	Member	Buy
9:26:07	R212 On 05-May-11			Bond Future	1	30,500,000	0.00	Client	Sell
9:26:26	R212 On 05-May-11			Bond Future	1	6,000,000	61,944.60	Member	Buy
9:26:26	R212 On 05-May-11			Bond Future	1	6,000,000	0.00	Client	Sell
Total for R212 Bond Future					10	409,000,000	2,111,278.45		
Grand Total for all Instruments					73	702,600,000	3,924,667.63		