



Derivatives Matched Trades Report

Report for 03/05/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:33:31	ALBI On 05-May-11			Index Future	1	5,590,000	0.00	Client	Buy
12:33:31	ALBI On 05-May-11			Index Future	1	3,020,000	0.00	Member	Sell
12:33:31	ALBI On 04-Aug-11			Index Future	1	5,590,000	0.00	Client	Sell
12:33:31	ALBI On 04-Aug-11			Index Future	1	3,020,000	0.00	Member	Buy
17:14:06	ALBI On 05-May-11			Index Future	1	2,250,000	0.00	Member	Sell
17:14:12	ALBI On 05-May-11			Index Future	1	320,000	0.00	Member	Sell
17:14:19	ALBI On 04-Aug-11			Index Future	1	320,000	0.00	Member	Buy
17:14:19	ALBI On 04-Aug-11			Index Future	1	2,250,000	0.00	Member	Buy
17:20:10	ALBI On 05-May-11			Index Future	1	3,020,000	0.00	Member	Buy
17:20:10	ALBI On 05-May-11			Index Future	1	3,020,000	0.00	Client	Sell
17:20:22	ALBI On 05-May-11			Index Future	1	2,250,000	0.00	Member	Buy
17:20:22	ALBI On 05-May-11			Index Future	1	2,250,000	0.00	Client	Sell
17:20:31	ALBI On 05-May-11			Index Future	1	320,000	0.00	Member	Buy
17:20:31	ALBI On 05-May-11			Index Future	1	320,000	0.00	Client	Sell
17:20:50	ALBI On 04-Aug-11			Index Future	1	3,020,000	0.00	Member	Sell
17:20:50	ALBI On 04-Aug-11			Index Future	1	3,020,000	0.00	Client	Buy
17:21:05	ALBI On 04-Aug-11			Index Future	1	2,250,000	0.00	Member	Sell
17:21:05	ALBI On 04-Aug-11			Index Future	1	2,250,000	0.00	Client	Buy
17:21:13	ALBI On 04-Aug-11			Index Future	1	320,000	0.00	Member	Sell
17:21:13	ALBI On 04-Aug-11			Index Future	1	320,000	0.00	Client	Buy
Total for ALBI Index Future					20	44,720,000	0.00		
13:30:47	CRD1 On 05-May-11			Index Future	1	20,000	0.00	Member	Buy
13:30:47	CRD1 On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
13:30:47	CRD1 On 04-Aug-11			Index Future	1	20,000	0.00	Member	Sell
13:30:47	CRD1 On 04-Aug-11			Index Future	1	20,000	0.00	Client	Buy
14:47:27	CRD1 On 05-May-11			Index Future	1	20,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:47:27	CRD1 On 05-May-11			Index Future	1	20,000	0.00	Client	Sell
14:47:33	CRD1 On 04-Aug-11			Index Future	1	20,000	0.00	Client	Sell
14:47:33	CRD1 On 04-Aug-11			Index Future	1	20,000	0.00	Client	Buy
Total for CRD1 Index Future					8	160,000	0.00		
13:01:14	GOVI On 05-May-11			GOVI	1	450,000	0.00	Client	Sell
13:01:14	GOVI On 05-May-11			GOVI	1	450,000	0.00	Client	Buy
13:02:39	GOVI On 04-Aug-11			GOVI	1	450,000	0.00	Client	Buy
13:02:39	GOVI On 04-Aug-11			GOVI	1	450,000	0.00	Client	Sell
14:47:46	GOVI On 05-May-11			GOVI	1	450,000	0.00	Client	Sell
14:47:46	GOVI On 05-May-11			GOVI	1	450,000	0.00	Client	Buy
14:47:52	GOVI On 04-Aug-11			GOVI	1	450,000	0.00	Client	Buy
14:47:52	GOVI On 04-Aug-11			GOVI	1	450,000	0.00	Client	Sell
14:53:16	GOVI On 05-May-11			GOVI	1	1,340,000	0.00	Client	Buy
14:53:16	GOVI On 05-May-11			GOVI	1	50,000	0.00	Client	Sell
14:53:16	GOVI On 04-Aug-11			GOVI	1	1,340,000	0.00	Client	Sell
14:53:16	GOVI On 04-Aug-11			GOVI	1	50,000	0.00	Client	Buy
14:58:53	GOVI On 05-May-11			GOVI	1	480,000	0.00	Client	Sell
14:58:53	GOVI On 05-May-11			GOVI	1	220,000	0.00	Client	Sell
14:58:53	GOVI On 05-May-11			GOVI	1	180,000	0.00	Client	Sell
14:58:53	GOVI On 05-May-11			GOVI	1	170,000	0.00	Client	Sell
14:58:53	GOVI On 05-May-11			GOVI	1	100,000	0.00	Client	Sell
14:58:53	GOVI On 05-May-11			GOVI	1	80,000	0.00	Client	Sell
14:58:53	GOVI On 05-May-11			GOVI	1	60,000	0.00	Client	Sell
14:59:15	GOVI On 04-Aug-11			GOVI	1	480,000	0.00	Client	Buy
14:59:15	GOVI On 04-Aug-11			GOVI	1	220,000	0.00	Client	Buy
14:59:15	GOVI On 04-Aug-11			GOVI	1	180,000	0.00	Client	Buy
14:59:15	GOVI On 04-Aug-11			GOVI	1	170,000	0.00	Client	Buy
14:59:15	GOVI On 04-Aug-11			GOVI	1	100,000	0.00	Client	Buy
14:59:15	GOVI On 04-Aug-11			GOVI	1	80,000	0.00	Client	Buy
14:59:15	GOVI On 04-Aug-11			GOVI	1	60,000	0.00	Client	Buy
Total for GOVI GOVI					26	8,960,000	0.00		
13:30:47	OTH1 On 05-May-11			Index Future	1	30,000	0.00	Member	Buy
13:30:47	OTH1 On 05-May-11			Index Future	1	30,000	0.00	Client	Sell
13:30:47	OTH1 On 04-Aug-11			Index Future	1	30,000	0.00	Member	Sell
13:30:47	OTH1 On 04-Aug-11			Index Future	1	30,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for OTH1 Index Future					4	120,000	0.00		
13:17:03	R157 On 05-May-11			Bond Future	1	40,500,000	499,510.92	Member	Buy
13:17:03	R157 On 05-May-11			Bond Future	1	9,500,000	0.00	Client	Sell
13:17:03	R157 On 04-Aug-11			Bond Future	1	40,500,000	0.00	Member	Sell
13:17:03	R157 On 04-Aug-11			Bond Future	1	9,500,000	118,857.22	Client	Buy
14:26:27	R157 On 05-May-11			Bond Future	1	31,000,000	0.00	Client	Sell
14:26:38	R157 On 04-Aug-11			Bond Future	1	31,000,000	387,849.87	Client	Buy
Total for R157 Bond Future					6	162,000,000	1,006,218.00		
11:29:39	R186 On 03-Nov-11			Bond Future	1	50,000,000	0.00	Member	Sell
11:29:39	R186 On 03-Nov-11			Bond Future	1	50,000,000	588,252.00	Client	Buy
11:29:39	R186 On 05-May-11			Bond Future	1	50,000,000	596,880.95	Member	Buy
11:29:39	R186 On 05-May-11			Bond Future	1	50,000,000	0.00	Client	Sell
12:57:52	R186 On 05-May-11			Bond Future	1	75,000,000	0.00	Member	Sell
12:57:52	R186 On 05-May-11			Bond Future	1	75,000,000	898,219.88	Client	Buy
12:57:52	R186 On 04-Aug-11			Bond Future	1	75,000,000	871,390.50	Member	Buy
12:57:52	R186 On 04-Aug-11			Bond Future	1	75,000,000	0.00	Client	Sell
13:17:03	R186 On 05-May-11			Bond Future	1	115,000,000	1,377,270.48	Member	Buy
13:17:03	R186 On 05-May-11			Bond Future	1	115,000,000	0.00	Client	Sell
13:17:03	R186 On 04-Aug-11			Bond Future	1	115,000,000	0.00	Member	Sell
13:17:03	R186 On 04-Aug-11			Bond Future	1	115,000,000	1,336,238.59	Client	Buy
Total for R186 Bond Future					12	960,000,000	5,668,252.39		
10:21:16	R201 On 05-May-11			Bond Future	1	26,300,000	0.00	Member	Sell
10:21:16	R201 On 05-May-11			Bond Future	1	20,500,000	221,260.87	Client	Buy
10:21:16	R201 On 03-Nov-11			Bond Future	1	26,300,000	280,519.40	Member	Buy
10:21:16	R201 On 03-Nov-11			Bond Future	1	20,500,000	0.00	Client	Sell
10:49:24	R201 On 05-May-11			Bond Future	1	600,000	6,475.93	Client	Buy
10:49:24	R201 On 05-May-11			Bond Future	1	400,000	4,317.29	Client	Buy
10:49:24	R201 On 05-May-11			Bond Future	1	4,800,000	51,807.42	Client	Buy
10:50:23	R201 On 03-Nov-11			Bond Future	1	600,000	0.00	Client	Sell
10:50:24	R201 On 03-Nov-11			Bond Future	1	400,000	0.00	Client	Sell
10:50:24	R201 On 03-Nov-11			Bond Future	1	4,800,000	0.00	Client	Sell
10:50:36	R201 On 05-May-11			Bond Future	1	5,100,000	55,045.39	Client	Buy
10:50:36	R201 On 05-May-11			Bond Future	1	5,100,000	0.00	Client	Sell
10:50:36	R201 On 03-Nov-11			Bond Future	1	5,100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:50:36	R201 On 03-Nov-11			Bond Future	1	5,100,000	54,397.30	Client	Buy
Total for R201 Bond Future					14	125,600,000	673,823.59		
11:24:18	R204 On 05-May-11			Bond Future	1	10,000,000	100,976.40	Member	Buy
11:24:18	R204 On 05-May-11			Bond Future	1	10,000,000	0.00	Client	Sell
11:29:39	R204 On 03-Nov-11			Bond Future	1	10,000,000	0.00	Member	Sell
11:29:39	R204 On 03-Nov-11			Bond Future	1	10,000,000	99,961.44	Client	Buy
Total for R204 Bond Future					4	40,000,000	200,937.84		
9:30:45	R207 On 05-May-11			Bond Future	1	2,000,000	0.00	Member	Sell
9:30:45	R207 On 05-May-11			Bond Future	1	2,000,000	19,018.73	Client	Buy
9:30:45	R207 On 04-Aug-11			Bond Future	1	2,000,000	18,554.38	Member	Buy
9:30:45	R207 On 04-Aug-11			Bond Future	1	2,000,000	0.00	Client	Sell
13:51:54	R207 On 04-Aug-11			Bond Future	1	89,000,000	0.00	Member	Sell
13:51:54	R207 On 04-Aug-11			Bond Future	1	89,000,000	828,077.89	Client	Buy
13:51:54	R207 On 05-May-11			Bond Future	1	89,000,000	74,804.50	Client	Buy
13:51:54	R207 On 05-May-11			Bond Future	1	89,000,000	0.00	Client	Sell
13:56:36	R207 On 05-May-11			Bond Future	1	300,000,000	2,858,026.80	Member	Buy
13:56:36	R207 On 05-May-11			Bond Future	1	300,000,000	0.00	Client	Sell
13:56:36	R207 On 04-Aug-11			Bond Future	1	300,000,000	0.00	Member	Sell
13:56:36	R207 On 04-Aug-11			Bond Future	1	300,000,000	2,791,273.80	Client	Buy
13:58:22	R207 On 05-May-11			Bond Future	1	89,000,000	847,881.28	Member	Buy
13:58:22	R207 On 05-May-11			Bond Future	1	89,000,000	0.00	Client	Sell
14:31:49	R207 On 05-May-11			Bond Future	1	135,000,000	1,286,112.06	Member	Buy
14:31:49	R207 On 05-May-11			Bond Future	1	135,000,000	0.00	Client	Sell
14:31:49	R207 On 04-Aug-11			Bond Future	1	135,000,000	0.00	Member	Sell
14:31:49	R207 On 04-Aug-11			Bond Future	1	135,000,000	1,256,073.21	Client	Buy
Total for R207 Bond Future					18	2,282,000,000	9,979,822.66		
11:24:18	R208 On 05-May-11			Bond Future	1	10,000,000	89,144.54	Member	Buy
11:24:18	R208 On 05-May-11			Bond Future	1	10,000,000	0.00	Client	Sell
11:29:39	R208 On 03-Nov-11			Bond Future	1	10,000,000	0.00	Member	Sell
11:29:39	R208 On 03-Nov-11			Bond Future	1	10,000,000	88,464.09	Client	Buy
12:57:52	R208 On 05-May-11			Bond Future	1	10,000,000	0.00	Member	Sell
12:57:52	R208 On 05-May-11			Bond Future	1	10,000,000	89,394.99	Client	Buy
12:57:52	R208 On 04-Aug-11			Bond Future	1	10,000,000	90,671.11	Member	Buy
12:57:52	R208 On 04-Aug-11			Bond Future	1	10,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R208 Bond Future					8	80,000,000	357,674.73		
11:29:39	R209 On 05-May-11			Bond Future	1	20,000,000	149,645.00	Member	Buy
11:29:39	R209 On 05-May-11			Bond Future	1	20,000,000	0.00	Client	Sell
11:29:39	R209 On 03-Nov-11			Bond Future	1	20,000,000	0.00	Member	Sell
11:29:39	R209 On 03-Nov-11			Bond Future	1	20,000,000	147,917.76	Client	Buy
Total for R209 Bond Future					4	80,000,000	297,562.76		
13:17:47	R211 On 05-May-11			Bond Future	1	53,900,000	0.00	Member	Sell
13:17:47	R211 On 03-Nov-11			Bond Future	1	53,900,000	580,519.17	Member	Buy
13:23:30	R211 On 05-May-11			Bond Future	1	53,900,000	570,919.58	Client	Buy
13:24:30	R211 On 03-Nov-11			Bond Future	1	53,900,000	0.00	Client	Sell
13:53:40	R211 On 03-Nov-11			Bond Future	1	4,900,000	0.00	Member	Sell
13:53:40	R211 On 03-Nov-11			Bond Future	1	4,900,000	52,857.66	Client	Buy
Total for R211 Bond Future					6	225,400,000	1,204,296.41		
13:30:47	TRT1 On 05-May-11			Index Future	1	1,000,000	0.00	Member	Sell
13:30:47	TRT1 On 05-May-11			Index Future	1	1,000,000	0.00	Client	Buy
13:30:47	TRT1 On 04-Aug-11			Index Future	1	1,000,000	0.00	Member	Buy
13:30:47	TRT1 On 04-Aug-11			Index Future	1	1,000,000	0.00	Client	Sell
Total for TRT1 Index Future					4	4,000,000	0.00		
Grand Total for all Instruments					134	4,012,960,000	19,388,588.39		