



Derivatives Matched Trades Report

Report for 05/12/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:21:42	GOVI On 02-Feb-12			GOVI	1	10,000	0.00	Client	Sell
9:21:42	GOVI On 02-Feb-12			GOVI	1	10,000	0.00	Client	Buy
Total for GOVI GOVI					2	20,000	0.00		
9:36:02	IGOV On 02-Feb-12			Index Future	1	20,000	0.00	Member	Sell
9:36:02	IGOV On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
Total for IGOV Index Future					2	40,000	0.00		
13:53:59	R186 On 02-Feb-12			Bond Future	1	600,000	7,128.73	Member	Buy
13:53:59	R186 On 02-Feb-12			Bond Future	1	600,000	0.00	Client	Sell
Total for R186 Bond Future					2	1,200,000	7,128.73		
16:46:43	R204 On 02-Feb-12	7.25	Call	Bond Future	1	4,000,000	0.00	Member	Buy
16:46:43	R204 On 02-Feb-12	7.25	Call	Bond Future	1	4,000,000	0.00	Client	Sell
16:48:10	R204 On 02-Feb-12	7.25	Call	Bond Future	1	5,800,000	0.00	Member	Buy
16:48:10	R204 On 02-Feb-12	7.25	Call	Bond Future	1	5,800,000	0.00	Client	Sell
16:48:10	R204 On 02-Feb-12	7.25	Call	Bond Future	1	4,400,000	0.00	Member	Buy
16:48:10	R204 On 02-Feb-12	7.25	Call	Bond Future	1	4,400,000	0.00	Client	Sell
16:48:10	R204 On 02-Feb-12	7.25	Call	Bond Future	1	25,000,000	0.00	Member	Buy
16:48:10	R204 On 02-Feb-12	7.25	Call	Bond Future	1	25,000,000	0.00	Client	Sell
16:51:17	R204 On 02-Feb-12	7.25	Call	Bond Future	1	6,500,000	0.00	Member	Buy
16:51:17	R204 On 02-Feb-12	7.25	Call	Bond Future	1	6,500,000	0.00	Client	Sell
16:51:17	R204 On 02-Feb-12	7.25	Call	Bond Future	1	1,300,000	0.00	Member	Buy
16:51:17	R204 On 02-Feb-12	7.25	Call	Bond Future	1	1,300,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:51:17	R204 On 02-Feb-12	7.25	Call	Bond Future	1	7,000,000	0.00	Member	Buy
16:51:17	R204 On 02-Feb-12	7.25	Call	Bond Future	1	7,000,000	0.00	Client	Sell
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	4,000,000	0.00	Client	Buy
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	4,000,000	0.00	Client	Sell
16:54:39	R204 On 02-Feb-12	7.50	Put	Bond Future	1	5,800,000	0.00	Client	Buy
16:54:39	R204 On 02-Feb-12	7.50	Put	Bond Future	1	5,800,000	0.00	Client	Sell
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	4,400,000	0.00	Member	Buy
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	4,400,000	0.00	Client	Sell
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	25,000,000	0.00	Member	Buy
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	25,000,000	0.00	Client	Sell
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	6,500,000	0.00	Member	Buy
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	6,500,000	0.00	Client	Sell
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	1,300,000	0.00	Member	Buy
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	1,300,000	0.00	Client	Sell
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	7,000,000	0.00	Member	Buy
16:54:39	R204 On 02-Feb-12	8.00	Put	Bond Future	1	7,000,000	0.00	Client	Sell
17:00:28	R204 On 02-Feb-12	8.00	Put	Bond Future	1	5,800,000	0.00	Member	Buy
17:00:28	R204 On 02-Feb-12	8.00	Put	Bond Future	1	5,800,000	0.00	Client	Sell
17:00:28	R204 On 02-Feb-12	8.00	Put	Bond Future	1	4,000,000	0.00	Member	Buy
17:00:28	R204 On 02-Feb-12	8.00	Put	Bond Future	1	4,000,000	0.00	Client	Sell
Total for R204 Bond Future					32	235,600,000	0.00		
10:07:15	R207 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Member	Sell
10:07:15	R207 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Client	Buy
10:07:15	R207 On 02-Feb-12			Bond Future	1	1,100,000	10,636.95	Member	Buy
10:07:15	R207 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Client	Sell
14:11:15	R207 On 02-Feb-12			Bond Future	1	4,500,000	0.00	Client	Sell
14:11:15	R207 On 02-Feb-12			Bond Future	1	4,500,000	43,514.78	Client	Buy
Total for R207 Bond Future					6	13,400,000	54,151.72		
14:12:18	R208 On 02-Feb-12			Bond Future	1	9,800,000	0.00	Client	Sell
14:12:18	R208 On 02-Feb-12			Bond Future	1	9,800,000	92,699.61	Client	Buy
14:13:40	R208 On 02-Feb-12			Bond Future	1	9,800,000	92,699.61	Client	Buy
14:13:40	R208 On 02-Feb-12			Bond Future	1	9,800,000	0.00	Client	Sell
Total for R208 Bond Future					4	39,200,000	185,399.22		
10:35:44	R209 On 02-Feb-12			Bond Future	1	1,000,000	7,682.77	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:35:44	R209 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R209 Bond Future					2	2,000,000	7,682.77		
Grand Total for all Instruments					50	291,460,000	254,362.44		