

Derivatives Matched Trades Report

Report for 30/01/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:31:10	R157 On 03-May-12			Bond Future	1	8,100,000	99,445.50	Client	Buy
8:31:10	R157 On 03-May-12			Bond Future	1	8,100,000	0.00	Member	Sell
10:03:54	R157 On 03-May-12			Bond Future	1	37,500,000	461,125.28	Member	Buy
10:03:54	R157 On 03-May-12			Bond Future	1	37,500,000	0.00	Member	Sell
10:04:45	R157 On 02-Feb-12			Bond Future	1	37,500,000	0.00	Member	Sell
10:04:45	R157 On 02-Feb-12			Bond Future	1	37,500,000	479,077.69	Member	Buy
10:57:25	R157 On 03-May-12			Bond Future	1	37,500,000	461,125.28	Member	Buy
10:57:25	R157 On 03-May-12			Bond Future	1	37,500,000	0.00	Member	Sell
10:57:48	R157 On 03-May-12			Bond Future	1	37,500,000	0.00	Member	Sell
10:57:48	R157 On 03-May-12			Bond Future	1	37,500,000	460,496.36	Member	Buy
15:40:32	R157 On 03-May-12			Bond Future	1	316,200,000	0.00	Member	Sell
15:40:32	R157 On 03-May-12			Bond Future	1	116,700,000	1,431,813.77	Member	Buy
15:40:32	R157 On 02-Feb-12			Bond Future	1	316,200,000	4,036,395.13	Member	Buy
15:40:32	R157 On 02-Feb-12			Bond Future	1	116,700,000	0.00	Member	Sell
15:40:32	R157 On 02-Feb-12			Bond Future	1	600,000	0.00	Client	Sell
15:40:32	R157 On 02-Feb-12			Bond Future	1	4,400,000	56,167.42	Client	Buy
15:40:32	R157 On 03-May-12			Bond Future	1	600,000	7,361.51	Client	Buy
15:40:32	R157 On 03-May-12			Bond Future	1	4,400,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	105,600,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	55,500,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	54,100,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	37,300,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	18,700,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	8,000,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	7,400,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	5,800,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	4,900,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	4,200,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	3,900,000	0.00	Client	Sell

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15:48:44	R157 On 02-Feb-12			Bond Future	1	3,700,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	2,100,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	2,100,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	1,400,000	0.00	Client	Sell
15:48:44	R157 On 02-Feb-12			Bond Future	1	900,000	0.00	Client	Sell
15:49:22	R157 On 03-May-12			Bond Future	1	105,600,000	1,295,625.83	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	55,500,000	680,939.71	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	1,400,000	17,176.86	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	900,000	11,042.27	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	18,700,000	229,433.74	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	8,000,000	98,153.47	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	7,400,000	90,791.96	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	5,800,000	71,161.27	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	54,100,000	663,762.85	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	37,300,000	457,640.56	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	4,900,000	60,119.00	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	4,200,000	51,530.57	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	3,900,000	47,849.82	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	3,700,000	45,395.98	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	2,100,000	25,765.29	Client	Buy
15:49:22	R157 On 03-May-12			Bond Future	1	2,100,000	25,765.29	Client	Buy
15:53:04	R157 On 02-Feb-12			Bond Future	1	111,100,000	1,418,227.39	Client	Buy
15:53:04	R157 On 02-Feb-12			Bond Future	1	1,200,000	15,318.39	Client	Buy
15:53:42	R157 On 03-May-12			Bond Future	1	111,100,000	0.00	Client	Sell
15:53:43	R157 On 03-May-12			Bond Future	1	1,200,000	0.00	Client	Sell
16:21:52	R157 On 03-May-12			Bond Future	1	40,000,000	490,660.28	Member	Buy
16:21:52	R157 On 03-May-12			Bond Future	1	40,000,000	0.00	Client	Sell
Total for R157 Bond Future					56	2,127,800,000	13,289,368.46		
9:30:41	R201 On 03-May-12			Bond Future	1	6,000,000	0.00	Member	Sell
9:30:41	R201 On 03-May-12			Bond Future	1	6,000,000	65,916.56	Client	Buy
15:40:32	R201 On 03-May-12			Bond Future	1	5,800,000	63,638.52	Member	Buy
15:40:32	R201 On 03-May-12			Bond Future	1	600,000	0.00	Client	Sell
15:40:32	R201 On 02-Feb-12			Bond Future	1	5,800,000	0.00	Member	Sell
15:40:32	R201 On 02-Feb-12			Bond Future	1	600,000	6,493.51	Client	Buy
15:47:50	R201 On 02-Feb-12			Bond Future	1	5,000,000	0.00	Client	Sell
15:47:50	R201 On 02-Feb-12			Bond Future	1	5,000,000	54,112.60	Member	Buy
15:47:50	R201 On 03-May-12			Bond Future	1	5,000,000	54,860.80	Client	Buy
15:47:50	R201 On 03-May-12			Bond Future	1	5,000,000	0.00	Member	Sell
15:54:33	R201 On 02-Feb-12			Bond Future	1	400,000	4,329.01	Client	Buy

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15:54:33	R201 On 02-Feb-12			Bond Future	1	4,800,000	51,948.10	Client	Buy
15:55:17	R201 On 03-May-12			Bond Future	1	400,000	0.00	Client	Sell
15:55:17	R201 On 03-May-12			Bond Future	1	4,800,000	0.00	Client	Sell
16:21:52	R201 On 03-May-12			Bond Future	1	57,500,000	0.00	Member	Sell
16:21:52	R201 On 03-May-12			Bond Future	1	57,500,000	631,786.31	Client	Buy
Total for R201 Bond Future					16	170,200,000	933,085.41		
16:09:40	R202 On 02-Feb-12			Bond Future	1	40,000,000	747,852.00	Member	Buy
16:09:40	R202 On 02-Feb-12			Bond Future	1	40,000,000	0.00	Client	Sell
Total for R202 Bond Future					2	80,000,000	747,852.00		
8:31:10	R206 On 03-May-12			Bond Future	1	30,000,000	0.00	Member	Sell
8:31:10	R206 On 03-May-12			Bond Future	1	30,000,000	314,870.46	Client	Buy
8:50:29	R206 On 02-Feb-12			Bond Future	1	22,000,000	227,582.28	Client	Buy
8:50:29	R206 On 03-May-12			Bond Future	1	22,000,000	0.00	Client	Sell
8:50:29	R206 On 03-May-12			Bond Future	1	30,000,000	314,546.25	Member	Buy
9:32:05	R206 On 02-Feb-12			Bond Future	1	30,000,000	0.00	Member	Sell
12:15:04	R206 On 02-Feb-12			Bond Future	1	8,000,000	82,757.19	Client	Buy
12:15:25	R206 On 03-May-12			Bond Future	1	8,000,000	0.00	Client	Sell
Total for R206 Bond Future					8	180,000,000	939,756.18		
16:21:52	R207 On 02-Feb-12			Bond Future	1	100,000,000	977,860.40	Member	Buy
16:21:52	R207 On 02-Feb-12			Bond Future	1	100,000,000	0.00	Client	Sell
16:21:52	R207 On 03-May-12			Bond Future	1	49,900,000	0.00	Member	Sell
16:21:52	R207 On 03-May-12			Bond Future	1	49,900,000	497,066.18	Client	Buy
Total for R207 Bond Future					4	299,800,000	1,474,926.58		
8:31:10	R208 On 03-May-12			Bond Future	1	22,800,000	214,571.73	Member	Buy
8:31:10	R208 On 03-May-12			Bond Future	1	22,800,000	0.00	Client	Sell
16:21:52	R208 On 03-May-12			Bond Future	1	40,000,000	0.00	Client	Sell
16:21:52	R208 On 03-May-12			Bond Future	1	40,000,000	376,878.84	Member	Buy
Total for R208 Bond Future					4	125,600,000	591,450.57		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:25:39	R209 On 03-May-12			Bond Future	1	46,000,000	352,250.01	Client	Buy
13:25:39	R209 On 03-May-12			Bond Future	1	48,800,000	0.00	Member	Sell
13:37:48	R209 On 03-May-12			Bond Future	1	2,800,000	21,441.31	Client	Buy
Total for R209 Bond Future					3	97,600,000	373,691.32		
Grand Total for all Instruments					93	3,081,000,000	18,350,130.52		