Derivatives Matched Trades Report

Report for 03/03/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:56:19	R186 On 05-May-11			Bond Future	1	100,000,000	0.00	Member	Sell
8:56:19	R186 On 05-May-11			Bond Future	1	7,000,000	81,389.15	Client	Buy
8:56:19	R186 On 05-May-11			Bond Future	1	4,000,000	46,508.08	Client	Buy
8:56:19	R186 On 05-May-11			Bond Future	1	1,000,000	11,627.02	Client	Buy
8:56:19	R186 On 05-May-11			Bond Future	1	19,000,000	220,913.40	Client	Buy
8:56:19	R186 On 05-May-11			Bond Future	1	1,000,000	11,627.02	Client	Buy
8:56:19	R186 On 05-May-11			Bond Future	1	1,000,000	11,627.02	Client	Buy
8:56:19	R186 On 05-May-11			Bond Future	1	3,000,000	34,881.06	Client	Buy
8:56:19	R186 On 05-May-11			Bond Future	1	1,000,000	11,627.02	Client	Buy
8:56:19	R186 On 05-May-11			Bond Future	1	25,000,000	290,675.53	Client	Buy
8:56:19	R186 On 05-May-11			Bond Future	1	11,000,000	127,897.23	Client	Buy
8:56:19	R186 On 05-May-11			Bond Future	1	1,000,000	11,627.02	Client	Buy
8:56:19	R186 On 05-May-11			Bond Future	1	26,000,000	302,302.55	Client	Buy
Total for R186 Bond Future					**13**	**200,000,000**	**1,162,702.10**		
8:01:05	R204 On 03-Nov-11			Bond Future	1	100,000	0.00	Member	Sell
8:01:05	R204 On 03-Nov-11			Bond Future	1	100,000	987.77	Member	Buy
Total for R204 Bond Future					**2**	**200,000**	**987.77**		
14:44:52	R212 On 05-May-11			Bond Future	1	6,000,000	0.00	Member	Sell
14:44:52	R212 On 05-May-11			Bond Future	1	6,000,000	62,397.60	Client	Buy
14:45:29	R212 On 05-May-11			Bond Future	1	6,000,000	62,397.60	Member	Buy
14:45:29	R212 On 05-May-11			Bond Future	1	6,000,000	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 R212 Bond Future					**4**	**24,000,000**	**124,795.20**		
Grand Total for all Instruments					**19**	**224,200,000**	**1,288,485.07**		