



# Derivatives Matched Trades Report

Report for 06/04/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:50:23	R157 On 03-Nov-11			Bond Future	1	1,000,000	11,957.69	Member	Buy
11:50:23	R157 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
15:23:25	R157 On 04-Aug-11	7.20	Call	Bond Future	1	132,000,000	0.00	Client	Buy
15:23:25	R157 On 04-Aug-11	7.20	Call	Bond Future	1	132,000,000	0.00	Client	Sell
15:38:27	R157 On 04-Aug-11	7.60	Call	Bond Future	1	44,000,000	0.00	Client	Sell
15:38:27	R157 On 04-Aug-11	7.60	Call	Bond Future	1	44,000,000	0.00	Client	Buy
15:38:27	R157 On 04-Aug-11	7.80	Put	Bond Future	1	44,000,000	0.00	Client	Sell
15:38:27	R157 On 04-Aug-11	7.80	Put	Bond Future	1	44,000,000	0.00	Client	Buy
15:38:27	R157 On 04-Aug-11	8.20	Put	Bond Future	1	132,000,000	0.00	Client	Buy
15:38:27	R157 On 04-Aug-11	8.20	Put	Bond Future	1	132,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>					<b>10</b>	<b>706,000,000</b>	<b>11,957.69</b>		
9:46:49	R186 On 05-May-11			Bond Future	1	201,000,000	2,390,415.41	Member	Buy
9:46:49	R186 On 05-May-11			Bond Future	1	1,800,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	1,500,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	1,800,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	7,200,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	6,100,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	1,200,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	5,400,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	3,700,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	13,700,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	6,500,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	4,000,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	2,800,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	2,100,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	1,400,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:37:13	R186 On 05-May-11			Bond Future	1	1,100,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	7,800,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	2,600,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	4,400,000	0.00	Client	Sell
11:37:13	R186 On 05-May-11			Bond Future	1	6,400,000	0.00	Client	Sell
11:37:14	R186 On 05-May-11			Bond Future	1	16,200,000	0.00	Client	Sell
11:37:14	R186 On 05-May-11			Bond Future	1	7,000,000	0.00	Client	Sell
11:37:14	R186 On 05-May-11			Bond Future	1	5,500,000	0.00	Client	Sell
11:37:14	R186 On 05-May-11			Bond Future	1	32,100,000	0.00	Client	Sell
11:37:14	R186 On 05-May-11			Bond Future	1	12,400,000	0.00	Client	Sell
11:37:14	R186 On 05-May-11			Bond Future	1	21,800,000	0.00	Client	Sell
11:37:14	R186 On 05-May-11			Bond Future	1	2,700,000	0.00	Client	Sell
11:37:14	R186 On 05-May-11			Bond Future	1	1,700,000	0.00	Client	Sell
11:37:14	R186 On 05-May-11			Bond Future	1	4,400,000	0.00	Client	Sell
11:37:14	R186 On 05-May-11			Bond Future	1	7,500,000	0.00	Client	Sell
11:37:14	R186 On 05-May-11			Bond Future	1	8,200,000	0.00	Client	Sell
12:52:53	R186 On 05-May-11			Bond Future	1	50,000,000	594,630.70	Member	Buy
12:52:53	R186 On 05-May-11			Bond Future	1	50,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>33</b>	<b>502,000,000</b>	<b>2,985,046.11</b>		
<b>Grand Total for all Instruments</b>					<b>43</b>	<b>1,208,000,000</b>	<b>2,997,003.80</b>		