



Derivatives Matched Trades Report

Report for 04/05/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:03:38	ALBI On 05-May-11			Index Future	1	1,000,000	0.00	Client	Buy
9:03:38	ALBI On 05-May-11			Index Future	1	1,000,000	0.00	Member	Sell
9:03:38	ALBI On 04-Aug-11			Index Future	1	1,000,000	0.00	Client	Sell
9:03:38	ALBI On 04-Aug-11			Index Future	1	1,000,000	0.00	Member	Buy
Total for ALBI Index Future					4	4,000,000	0.00		
9:12:00	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	50,100,000	0.00	Member	Buy
9:12:00	JIBAR FUTURE 21-Sep-11			Jibar Tradeable Future	1	50,100,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,200,000	0.00		
15:17:06	R186 On 05-May-11			Bond Future	1	1,174,000,000	0.00	Member	Sell
15:17:06	R186 On 05-May-11			Bond Future	1	1,174,000,000	14,074,568.27	Client	Buy
Total for R186 Bond Future					2	2,348,000,000	14,074,568.27		
11:31:16	R201 On 05-May-11			Bond Future	1	3,000,000	0.00	Member	Sell
11:31:16	R201 On 05-May-11			Bond Future	1	3,000,000	32,432.80	Client	Buy
11:31:16	R201 On 04-Aug-11			Bond Future	1	3,000,000	31,561.28	Member	Buy
11:31:16	R201 On 04-Aug-11			Bond Future	1	3,000,000	0.00	Client	Sell
11:33:53	R201 On 05-May-11			Bond Future	1	14,000,000	0.00	Member	Sell
11:33:53	R201 On 05-May-11			Bond Future	1	14,000,000	151,353.05	Client	Buy
11:33:53	R201 On 04-Aug-11			Bond Future	1	14,000,000	147,285.99	Member	Buy
11:33:53	R201 On 04-Aug-11			Bond Future	1	14,000,000	0.00	Client	Sell
16:16:55	R201 On 03-Nov-11			Bond Future	1	300,000	0.00	Member	Sell
16:16:55	R201 On 03-Nov-11			Bond Future	1	300,000	3,208.57	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R201 Bond Future					10	68,600,000	365,841.69		
15:37:58	R203 On 05-May-11			Bond Future	1	51,600,000	524,123.90	Member	Buy
15:37:58	R203 On 05-May-11			Bond Future	1	6,800,000	0.00	Client	Sell
15:37:58	R203 On 04-Aug-11			Bond Future	1	51,600,000	0.00	Member	Sell
15:37:58	R203 On 04-Aug-11			Bond Future	1	6,800,000	70,109.43	Client	Buy
15:54:31	R203 On 05-May-11			Bond Future	1	21,000,000	0.00	Client	Sell
15:54:31	R203 On 05-May-11			Bond Future	1	14,500,000	0.00	Client	Sell
15:54:31	R203 On 05-May-11			Bond Future	1	9,300,000	0.00	Client	Sell
16:01:04	R203 On 04-Aug-11			Bond Future	1	21,000,000	216,514.41	Client	Buy
16:01:04	R203 On 04-Aug-11			Bond Future	1	14,500,000	149,498.05	Client	Buy
16:01:04	R203 On 04-Aug-11			Bond Future	1	9,300,000	95,884.95	Client	Buy
Total for R203 Bond Future					10	206,400,000	1,056,130.74		
16:16:55	R204 On 03-Nov-11			Bond Future	1	100,000	0.00	Member	Sell
16:16:55	R204 On 03-Nov-11			Bond Future	1	100,000	1,000.95	Client	Buy
Total for R204 Bond Future					2	200,000	1,000.95		
15:39:17	R207 On 05-May-11			Bond Future	1	48,500,000	462,723.85	Member	Buy
15:39:17	R207 On 05-May-11			Bond Future	1	3,800,000	0.00	Client	Sell
15:39:17	R207 On 04-Aug-11			Bond Future	1	48,500,000	0.00	Member	Sell
15:39:17	R207 On 04-Aug-11			Bond Future	1	3,800,000	35,416.29	Client	Buy
15:47:37	R207 On 05-May-11			Bond Future	1	135,000,000	0.00	Client	Sell
15:47:37	R207 On 05-May-11			Bond Future	1	135,000,000	1,279,941.75	Client	Buy
15:47:37	R207 On 05-May-11			Bond Future	1	135,000,000	1,286,112.06	Client	Buy
15:47:37	R207 On 05-May-11			Bond Future	1	135,000,000	0.00	Client	Sell
15:47:37	R207 On 04-Aug-11			Bond Future	1	135,000,000	0.00	Client	Sell
15:47:37	R207 On 04-Aug-11			Bond Future	1	135,000,000	1,256,073.21	Client	Buy
15:57:07	R207 On 05-May-11			Bond Future	1	20,000,000	0.00	Client	Sell
15:57:08	R207 On 05-May-11			Bond Future	1	6,800,000	0.00	Client	Sell
15:57:08	R207 On 05-May-11			Bond Future	1	8,000,000	0.00	Client	Sell
15:57:08	R207 On 05-May-11			Bond Future	1	9,900,000	0.00	Client	Sell
15:59:35	R207 On 04-Aug-11			Bond Future	1	20,000,000	186,401.50	Client	Buy
15:59:35	R207 On 04-Aug-11			Bond Future	1	6,800,000	63,376.51	Client	Buy
15:59:35	R207 On 04-Aug-11			Bond Future	1	8,000,000	74,560.60	Client	Buy
15:59:35	R207 On 04-Aug-11			Bond Future	1	9,900,000	92,268.74	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R207 Bond Future					18	1,004,000,000	4,736,874.51		
15:17:06	R209 On 05-May-11			Bond Future	1	2,090,000,000	15,709,069.09	Member	Buy
15:17:06	R209 On 05-May-11			Bond Future	1	2,090,000,000	0.00	Client	Sell
Total for R209 Bond Future					2	4,180,000,000	15,709,069.09		
10:31:19	R212 On 05-May-11			Bond Future	1	24,000,000	243,200.47	Member	Buy
10:31:19	R212 On 05-May-11			Bond Future	1	24,000,000	0.00	Client	Sell
10:31:19	R212 On 03-Nov-11			Bond Future	1	24,000,000	0.00	Member	Sell
10:31:19	R212 On 03-Nov-11			Bond Future	1	24,000,000	254,022.70	Client	Buy
Total for R212 Bond Future					4	96,000,000	497,223.17		
Grand Total for all Instruments					54	8,007,400,000	36,440,708.41		