



Derivatives Matched Trades Report

Report for 13/05/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:34:35	ALBI On 04-Aug-11			Index Future	1	40,000	0.00	Client	Buy
8:34:35	ALBI On 04-Aug-11			Index Future	1	40,000	0.00	Client	Sell
Total for ALBI Index Future					2	80,000	0.00		
12:17:45	R186 On 04-Aug-11			Bond Future	1	175,000,000	2,042,679.80	Member	Buy
12:17:45	R186 On 04-Aug-11			Bond Future	1	175,000,000	0.00	Client	Sell
Total for R186 Bond Future					2	350,000,000	2,042,679.80		
16:27:08	R202 On 04-Aug-11			Bond Future	1	4,000,000	0.00	Member	Sell
16:27:08	R202 On 04-Aug-11			Bond Future	1	4,000,000	69,115.20	Client	Buy
Total for R202 Bond Future					2	8,000,000	69,115.20		
16:27:08	R210 On 04-Aug-11			Bond Future	1	13,000,000	0.00	Member	Sell
16:27:08	R210 On 04-Aug-11			Bond Future	1	13,000,000	168,676.30	Client	Buy
16:27:08	R210 On 04-Aug-11			Bond Future	1	2,500,000	0.00	Member	Sell
16:27:08	R210 On 04-Aug-11			Bond Future	1	2,500,000	32,437.75	Client	Buy
Total for R210 Bond Future					4	31,000,000	201,114.05		
16:27:08	R212 On 04-Aug-11			Bond Future	1	4,800,000	0.00	Member	Sell
16:27:08	R212 On 04-Aug-11			Bond Future	1	4,800,000	50,669.76	Client	Buy
16:27:08	R212 On 04-Aug-11			Bond Future	1	26,600,000	0.00	Member	Sell
16:27:08	R212 On 04-Aug-11			Bond Future	1	26,600,000	280,794.92	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:27:08	R212 On 04-Aug-11			Bond Future	1	1,500,000	0.00	Member	Sell
16:27:08	R212 On 04-Aug-11			Bond Future	1	1,500,000	15,834.30	Client	Buy
16:27:08	R212 On 04-Aug-11			Bond Future	1	800,000	0.00	Member	Sell
16:27:08	R212 On 04-Aug-11			Bond Future	1	800,000	8,444.96	Client	Buy
16:27:08	R212 On 04-Aug-11			Bond Future	1	1,400,000	0.00	Member	Sell
16:27:08	R212 On 04-Aug-11			Bond Future	1	1,400,000	14,778.68	Client	Buy
16:27:08	R212 On 04-Aug-11			Bond Future	1	3,500,000	0.00	Member	Sell
16:27:08	R212 On 04-Aug-11			Bond Future	1	3,500,000	36,946.70	Client	Buy
16:27:08	R212 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Member	Sell
16:27:08	R212 On 04-Aug-11			Bond Future	1	1,100,000	11,611.82	Client	Buy
16:27:08	R212 On 04-Aug-11			Bond Future	1	3,100,000	0.00	Member	Sell
16:27:08	R212 On 04-Aug-11			Bond Future	1	3,100,000	32,724.22	Client	Buy
16:27:08	R212 On 04-Aug-11			Bond Future	1	5,200,000	0.00	Member	Sell
16:27:08	R212 On 04-Aug-11			Bond Future	1	5,200,000	54,892.24	Client	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	5,200,000	54,892.24	Member	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	5,200,000	0.00	Client	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	3,100,000	32,724.22	Member	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	3,100,000	0.00	Client	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,100,000	11,611.82	Member	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Client	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	3,500,000	36,946.70	Member	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	3,500,000	0.00	Client	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	4,800,000	50,669.76	Member	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	4,800,000	0.00	Client	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,400,000	14,778.68	Member	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,400,000	0.00	Client	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	26,600,000	0.00	Member	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	26,600,000	280,755.02	Client	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	5,200,000	0.00	Member	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	5,200,000	54,884.44	Client	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	3,100,000	0.00	Member	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	3,100,000	32,719.57	Client	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Member	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,100,000	11,610.17	Client	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,500,000	0.00	Member	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,500,000	15,832.05	Client	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	800,000	0.00	Member	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	800,000	8,443.76	Client	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	3,500,000	0.00	Member	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	3,500,000	36,941.45	Client	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,500,000	15,834.30	Member	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,500,000	0.00	Client	Sell

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16:38:52	R212 On 04-Aug-11			Bond Future	1	800,000	0.00	Client	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	26,600,000	280,794.92	Member	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	26,600,000	0.00	Client	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	4,800,000	0.00	Member	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	4,800,000	50,662.56	Client	Buy
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,400,000	0.00	Member	Sell
16:38:52	R212 On 04-Aug-11			Bond Future	1	1,400,000	14,776.58	Client	Buy
Total for R212 Bond Future					54	288,000,000	1,520,020.80		
Grand Total for all Instruments					64	677,080,000	3,832,929.85		