



Derivatives Matched Trades Report

Report for 31/05/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:29:03	JIBAR FUTURE 15-Jun-11			Jibar Tradeable Future	1	100,000	0.00	Member	Buy
11:29:04	JIBAR FUTURE 15-Jun-11			Jibar Tradeable Future	1	100,000	0.00	Client	Sell
14:38:11	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
14:38:11	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	200,200,000	0.00		
15:20:50	R157 On 04-Aug-11			Bond Future	1	10,000,000	125,625.08	Member	Buy
15:20:50	R157 On 04-Aug-11			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R157 Bond Future					2	20,000,000	125,625.08		
15:20:50	R186 On 04-Aug-11			Bond Future	1	10,000,000	117,483.73	Member	Buy
15:20:50	R186 On 04-Aug-11			Bond Future	1	10,000,000	0.00	Client	Sell
16:45:45	R186 On 04-Aug-11			Bond Future	1	20,100,000	236,331.70	Member	Buy
16:45:45	R186 On 04-Aug-11			Bond Future	1	20,100,000	0.00	Client	Sell
16:45:45	R186 On 04-Aug-11			Bond Future	1	21,000,000	0.00	Member	Sell
16:45:45	R186 On 04-Aug-11			Bond Future	1	21,000,000	246,913.72	Client	Buy
Total for R186 Bond Future					6	102,200,000	600,729.15		
11:26:22	R208 On 04-Aug-11			Bond Future	1	126,100,000	1,157,645.92	Member	Buy
11:26:22	R208 On 04-Aug-11			Bond Future	1	11,200,000	0.00	Client	Sell
11:45:03	R208 On 04-Aug-11			Bond Future	1	14,000,000	0.00	Client	Sell
11:45:03	R208 On 04-Aug-11			Bond Future	1	4,100,000	0.00	Client	Sell
11:45:04	R208 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
11:45:04	R208 On 04-Aug-11			Bond Future	1	3,400,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:52:20	R208 On 04-Aug-11			Bond Future	1	800,000	0.00	Client	Sell
11:52:21	R208 On 04-Aug-11			Bond Future	1	4,600,000	0.00	Client	Sell
11:52:21	R208 On 04-Aug-11			Bond Future	1	11,600,000	0.00	Client	Sell
11:52:21	R208 On 04-Aug-11			Bond Future	1	1,300,000	0.00	Client	Sell
11:52:21	R208 On 04-Aug-11			Bond Future	1	1,200,000	0.00	Client	Sell
11:52:21	R208 On 04-Aug-11			Bond Future	1	50,100,000	0.00	Client	Sell
11:52:21	R208 On 04-Aug-11			Bond Future	1	1,700,000	0.00	Client	Sell
11:52:21	R208 On 04-Aug-11			Bond Future	1	6,200,000	0.00	Client	Sell
11:52:21	R208 On 04-Aug-11			Bond Future	1	1,700,000	0.00	Client	Sell
11:52:21	R208 On 04-Aug-11			Bond Future	1	13,200,000	0.00	Client	Sell
Total for R208 Bond Future					16	252,200,000	1,157,645.92		
Grand Total for all Instruments					28	574,600,000	1,884,000.14		