

Derivatives Matched Trades Report

Report for 08/07/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:36:31	R157 On 04-Aug-11			Bond Future	1	180,000,000	0.00	Member	Sell
15:36:31	R157 On 04-Aug-11			Bond Future	1	180,000,000	2,276,588.70	Client	Buy
Total for R157 Bond Future					2	360,000,000	2,276,588.70		
12:22:41	R186 On 03-Nov-11	8.10	Call	Bond Future	1	127,500,000	0.00	Member	Buy
12:22:41	R186 On 03-Nov-11	8.10	Call	Bond Future	1	127,500,000	0.00	Member	Sell
12:22:41	R186 On 03-Nov-11	8.35	Call	Bond Future	1	42,500,000	0.00	Member	Sell
12:22:41	R186 On 03-Nov-11	8.35	Call	Bond Future	1	42,500,000	0.00	Member	Buy
12:22:41	R186 On 03-Nov-11	8.55	Put	Bond Future	1	42,500,000	0.00	Member	Sell
12:22:41	R186 On 03-Nov-11	8.55	Put	Bond Future	1	42,500,000	0.00	Member	Buy
12:22:41	R186 On 03-Nov-11	9.10	Put	Bond Future	1	127,500,000	0.00	Member	Buy
12:22:41	R186 On 03-Nov-11	9.10	Put	Bond Future	1	127,500,000	0.00	Member	Sell
12:50:09	R186 On 03-Nov-11	8.10	Call	Bond Future	1	127,500,000	0.00	Member	Buy
12:50:09	R186 On 03-Nov-11	8.10	Call	Bond Future	1	127,500,000	0.00	Member	Sell
12:50:09	R186 On 03-Nov-11	8.35	Call	Bond Future	1	42,500,000	0.00	Member	Buy
12:50:09	R186 On 03-Nov-11	8.35	Call	Bond Future	1	42,500,000	0.00	Member	Sell
12:50:09	R186 On 03-Nov-11	8.55	Put	Bond Future	1	42,500,000	0.00	Member	Buy
12:50:09	R186 On 03-Nov-11	8.55	Put	Bond Future	1	42,500,000	0.00	Member	Sell
12:50:09	R186 On 03-Nov-11	9.10	Put	Bond Future	1	127,500,000	0.00	Member	Sell
12:50:09	R186 On 03-Nov-11	9.10	Put	Bond Future	1	127,500,000	0.00	Member	Buy
14:59:46	R186 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell
16:04:37	R186 On 03-Nov-11			Bond Future	1	200,000	2,403.30	Member	Buy
16:09:50	R186 On 04-Aug-11			Bond Future	1	56,300,000	660,638.84	Client	Buy
16:09:50	R186 On 04-Aug-11			Bond Future	1	56,300,000	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 R186 Bond Future					20	1,473,000,000	663,042.13		
14:59:46	R201 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
16:04:37	R201 On 03-Nov-11			Bond Future	1	100,000	1,075.23	Member	Buy
Total for R201 Bond Future					2	200,000	1,075.23		
11:25:10	R202 On 04-Aug-11			Bond Future	1	90,000,000	0.00	Member	Sell
11:25:10	R202 On 04-Aug-11			Bond Future	1	21,200,000	368,829.65	Client	Buy
12:06:58	R202 On 04-Aug-11			Bond Future	1	68,800,000	1,196,956.60	Client	Buy
Total for R202 Bond Future					3	180,000,000	1,565,786.25		
14:59:46	R203 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell
16:04:37	R203 On 03-Nov-11			Bond Future	1	200,000	2,031.19	Member	Buy
Total for R203 Bond Future					2	400,000	2,031.19		
14:59:46	R204 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
16:04:37	R204 On 03-Nov-11			Bond Future	1	100,000	1,012.58	Member	Buy
Total for R204 Bond Future					2	200,000	1,012.58		
10:17:47	R208 On 03-Nov-11	8.90	Put	Bond Future	1	199,500,000	0.00	Member	Sell
10:17:47	R208 On 03-Nov-11	8.90	Put	Bond Future	1	199,500,000	0.00	Member	Buy
12:31:28	R208 On 03-Nov-11	8.90	Put	Bond Future	1	199,500,000	0.00	Member	Buy
12:31:28	R208 On 03-Nov-11	8.90	Put	Bond Future	1	199,500,000	0.00	Member	Sell
12:31:28	R208 On 03-Nov-11	7.95	Call	Bond Future	1	199,500,000	0.00	Member	Sell
12:31:28	R208 On 03-Nov-11	8.20	Call	Bond Future	1	66,500,000	0.00	Member	Sell
12:31:28	R208 On 03-Nov-11	8.20	Call	Bond Future	1	66,500,000	0.00	Member	Buy
12:31:28	R208 On 03-Nov-11	8.40	Put	Bond Future	1	66,500,000	0.00	Member	Sell
12:31:28	R208 On 03-Nov-11	8.40	Put	Bond Future	1	66,500,000	0.00	Member	Buy
12:48:18	R208 On 03-Nov-11	7.95	Call	Bond Future	1	199,500,000	0.00	Member	Buy
12:50:09	R208 On 03-Nov-11	8.20	Call	Bond Future	1	66,500,000	0.00	Member	Buy
12:50:09	R208 On 03-Nov-11	8.20	Call	Bond Future	1	66,500,000	0.00	Member	Sell
12:50:09	R208 On 03-Nov-11	8.40	Put	Bond Future	1	66,500,000	0.00	Member	Buy
12:50:09	R208 On 03-Nov-11	8.40	Put	Bond Future	1	66,500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:50:09	R208 On 03-Nov-11	8.90	Put	Bond Future	1	199,500,000	0.00	Member	Sell
12:50:09	R208 On 03-Nov-11	8.90	Put	Bond Future	1	199,500,000	0.00	Member	Buy
13:02:19	R208 On 03-Nov-11	7.95	Call	Bond Future	1	199,500,000	0.00	Member	Sell
13:02:19	R208 On 03-Nov-11	7.95	Call	Bond Future	1	199,500,000	0.00	Member	Buy
14:59:46	R208 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell
16:04:37	R208 On 03-Nov-11			Bond Future	1	200,000	1,800.40	Member	Buy
Total for R208 Bond Future					20	2,527,400,000	1,800.40		
14:59:46	R209 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
16:04:37	R209 On 03-Nov-11			Bond Future	1	100,000	746.49	Member	Buy
Total for R209 Bond Future					2	200,000	746.49		
16:11:43	R212 On 04-Aug-11			Bond Future	1	55,900,000	0.00	Client	Sell
16:11:43	R212 On 04-Aug-11			Bond Future	1	55,900,000	595,981.76	Client	Buy
Total for R212 Bond Future					2	111,800,000	595,981.76		
Grand Total for all Instruments					55	4,653,200,000	5,108,064.73		