



Derivatives Matched Trades Report

Report for 04/03/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:13:03	R186 On 05-May-11			Bond Future	1	100,000	0.00	Client	Sell
9:13:03	R186 On 05-May-11			Bond Future	1	100,000	1,162.70	Client	Buy
9:13:03	R186 On 05-May-11			Bond Future	1	100,000	0.00	Client	Sell
9:13:03	R186 On 05-May-11			Bond Future	1	100,000	1,162.70	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	400,000,000	0.00	Member	Sell
11:47:05	R186 On 05-May-11			Bond Future	1	16,500,000	191,920.39	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	600,000	6,978.92	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	500,000	5,815.77	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	200,000	2,326.31	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	105,000,000	1,221,311.60	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	4,000,000	46,526.16	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	77,000,000	895,628.50	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	500,000	5,815.77	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	2,000,000	23,263.08	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	12,200,000	141,904.78	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	2,800,000	32,568.31	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	98,400,000	1,144,543.44	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	44,000,000	511,787.72	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	5,300,000	61,647.16	Client	Buy
11:47:05	R186 On 05-May-11			Bond Future	1	31,000,000	360,577.71	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	200,000,000	0.00	Member	Sell
14:41:29	R186 On 05-May-11			Bond Future	1	15,400,000	179,125.70	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	8,200,000	95,378.62	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	2,000,000	23,263.08	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	38,500,000	447,814.25	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	300,000	3,489.46	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	300,000	3,489.46	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	100,000	1,163.15	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	300,000	3,489.46	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:41:29	R186 On 05-May-11			Bond Future	1	1,000,000	11,631.54	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	6,100,000	70,952.39	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	1,400,000	16,284.15	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	49,300,000	573,434.87	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	22,100,000	257,057.01	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	2,600,000	30,242.00	Client	Buy
14:41:29	R186 On 05-May-11			Bond Future	1	52,400,000	609,492.64	Client	Buy
Total for R186 Bond Future					36	1,200,400,000	6,981,248.80		
Grand Total for all Instruments					36	1,200,400,000	6,981,248.80		