



Derivatives Matched Trades Report

Report for 08/03/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:44:00	JIBAR FUT 20-Mar-12			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
11:44:00	JIBAR FUT 20-Mar-12			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	200,000,000	0.00		
8:12:50	R186 On 05-May-11			Bond Future	1	6,200,000	72,076.33	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	1,500,000	17,437.82	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	28,900,000	335,968.71	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	200,000	2,325.04	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	200,000	2,325.04	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	200,000	2,325.04	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	800,000	9,300.17	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	4,600,000	53,475.99	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	1,000,000	11,625.22	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	36,800,000	427,807.91	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	16,500,000	191,816.05	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	2,000,000	23,250.43	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	39,400,000	458,033.47	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	5,500,000	63,889.04	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	1,400,000	16,262.66	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	25,800,000	299,697.68	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	200,000	2,323.24	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	200,000	2,323.24	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	100,000	1,161.62	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	200,000	2,323.24	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	700,000	8,131.33	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	4,100,000	47,626.37	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	900,000	10,454.57	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:12:50	R186 On 05-May-11			Bond Future	1	32,900,000	382,172.62	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	14,700,000	170,757.98	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	1,800,000	20,909.14	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	35,100,000	407,728.23	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	134,000,000	0.00	Member	Sell
8:12:50	R186 On 05-May-11			Bond Future	1	10,400,000	120,808.37	Client	Buy
8:12:50	R186 On 05-May-11			Bond Future	1	150,000,000	0.00	Member	Sell
8:12:50	R186 On 05-May-11			Bond Future	1	11,700,000	136,015.02	Client	Buy
11:24:39	R186 On 05-May-11			Bond Future	1	10,400,000	0.00	Client	Sell
11:24:39	R186 On 05-May-11			Bond Future	1	10,400,000	120,808.37	Client	Buy
Total for R186 Bond Future					33	588,800,000	3,421,159.94		
Grand Total for all Instruments					35	788,800,000	3,421,159.94		