



Derivatives Matched Trades Report

Report for 06/05/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:36:19	R186 On 03-Nov-11			Bond Future	1	10,600,000	124,940.35	Member	Buy
12:36:19	R186 On 03-Nov-11			Bond Future	1	10,600,000	0.00	Client	Sell
13:33:20	R186 On 04-Aug-11			Bond Future	1	3,000,000	34,908.48	Member	Buy
13:33:20	R186 On 04-Aug-11			Bond Future	1	3,000,000	0.00	Client	Sell
Total for R186 Bond Future					4	27,200,000	159,848.83		
11:53:55	R203 On 04-Aug-11			Bond Future	1	70,400,000	723,556.84	Member	Buy
11:53:55	R203 On 04-Aug-11			Bond Future	1	1,200,000	0.00	Client	Sell
12:53:33	R203 On 04-Aug-11			Bond Future	1	14,600,000	0.00	Client	Sell
12:53:34	R203 On 04-Aug-11			Bond Future	1	22,200,000	0.00	Client	Sell
12:55:39	R203 On 04-Aug-11			Bond Future	1	3,900,000	0.00	Client	Sell
12:55:39	R203 On 04-Aug-11			Bond Future	1	12,700,000	0.00	Client	Sell
12:55:39	R203 On 04-Aug-11			Bond Future	1	15,800,000	0.00	Client	Sell
13:28:19	R203 On 04-Aug-11			Bond Future	1	12,000,000	0.00	Member	Sell
13:28:19	R203 On 04-Aug-11			Bond Future	1	12,000,000	123,417.97	Client	Buy
Total for R203 Bond Future					9	164,800,000	846,974.81		
16:34:26	R210 On 04-Aug-11			Bond Future	1	800,000	10,255.76	Member	Buy
16:34:26	R210 On 04-Aug-11			Bond Future	1	800,000	0.00	Client	Sell
Total for R210 Bond Future					2	1,600,000	10,255.76		
Grand Total for all Instruments					15	193,600,000	1,017,079.40		