



# Derivatives Matched Trades Report

Report for 06/06/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:51:41	ALBI On 04-Aug-11			Index Future	1	10,000	0.00	Member	Sell
13:51:41	ALBI On 04-Aug-11			Index Future	1	10,000	0.00	Client	Buy
16:55:32	ALBI On 04-Aug-11			Index Future	1	30,000	0.00	Client	Sell
16:55:32	ALBI On 04-Aug-11			Index Future	1	30,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>		
9:42:50	R186 On 04-Aug-11			Bond Future	1	864,700,000	10,272,118.04	Member	Buy
9:42:50	R186 On 04-Aug-11			Bond Future	1	400,000	0.00	Client	Sell
11:15:06	R186 On 04-Aug-11			Bond Future	1	9,800,000	0.00	Client	Sell
11:15:06	R186 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Client	Sell
11:15:06	R186 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Client	Sell
11:15:06	R186 On 04-Aug-11			Bond Future	1	300,000	0.00	Client	Sell
11:15:06	R186 On 04-Aug-11			Bond Future	1	32,800,000	0.00	Client	Sell
11:15:06	R186 On 04-Aug-11			Bond Future	1	8,000,000	0.00	Client	Sell
11:15:06	R186 On 04-Aug-11			Bond Future	1	800,000	0.00	Client	Sell
11:15:06	R186 On 04-Aug-11			Bond Future	1	153,700,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	1,800,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	4,500,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	10,300,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	400,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	2,800,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	6,500,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	1,600,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	400,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	20,300,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	5,700,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	800,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	88,000,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	1,200,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	24,400,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	5,800,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	400,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	9,800,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	2,000,000	0.00	Client	Sell
11:15:07	R186 On 04-Aug-11			Bond Future	1	196,800,000	0.00	Client	Sell
11:15:08	R186 On 04-Aug-11			Bond Future	1	209,500,000	0.00	Client	Sell
11:15:08	R186 On 04-Aug-11			Bond Future	1	2,400,000	0.00	Client	Sell
11:15:08	R186 On 04-Aug-11			Bond Future	1	61,300,000	0.00	Client	Sell
16:18:22	R186 On 04-Aug-11			Bond Future	1	7,000,000	83,155.81	Member	Buy
16:18:22	R186 On 04-Aug-11			Bond Future	1	7,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>34</b>	<b>1,743,400,000</b>	<b>10,355,273.85</b>		
9:01:05	R204 On 04-Aug-11			Bond Future	1	7,000,000	70,177.25	Client	Buy
9:01:05	R204 On 04-Aug-11			Bond Future	1	7,000,000	0.00	Member	Sell
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>14,000,000</b>	<b>70,177.25</b>		
9:01:05	R208 On 04-Aug-11			Bond Future	1	7,800,000	72,212.01	Client	Buy
9:01:05	R208 On 04-Aug-11			Bond Future	1	7,800,000	0.00	Member	Sell
<b>Total for R208 Bond Future</b>					<b>2</b>	<b>15,600,000</b>	<b>72,212.01</b>		
<b>Grand Total for all Instruments</b>					<b>42</b>	<b>1,773,080,000</b>	<b>10,497,663.12</b>		