

Derivatives Matched Trades Report

Report for 30/06/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:17:16	R157 On 04-Aug-11			Bond Future	1	5,000,000	0.00	Member	Sell
17:18:09	R157 On 04-Aug-11			Bond Future	1	5,000,000	63,056.36	Member	Buy
17:22:18	R157 On 04-Aug-11			Bond Future	1	5,000,000	0.00	Member	Sell
17:22:18	R157 On 04-Aug-11			Bond Future	1	5,000,000	63,064.18	Client	Buy
Total for R157 Bond Future					4	20,000,000	126,120.54		
11:36:59	R186 On 03-Nov-11			Bond Future	1	900,000	0.00	Client	Sell
12:14:07	R186 On 03-Nov-11			Bond Future	1	900,000	10,709.49	Member	Buy
12:21:03	R186 On 03-Nov-11			Bond Future	1	900,000	0.00	Member	Sell
12:21:03	R186 On 03-Nov-11			Bond Future	1	900,000	10,699.54	Member	Buy
14:44:48	R186 On 03-Nov-11			Bond Future	1	17,000,000	202,462.93	Member	Buy
14:44:48	R186 On 03-Nov-11			Bond Future	1	12,000,000	0.00	Client	Sell
15:00:27	R186 On 03-Nov-11			Bond Future	1	5,000,000	0.00	Client	Sell
17:17:16	R186 On 04-Aug-11			Bond Future	1	9,000,000	0.00	Member	Sell
17:18:09	R186 On 04-Aug-11			Bond Future	1	9,000,000	105,642.18	Member	Buy
17:21:25	R186 On 04-Aug-11			Bond Future	1	9,000,000	0.00	Member	Sell
17:21:25	R186 On 04-Aug-11			Bond Future	1	9,000,000	105,659.12	Client	Buy
Total for R186 Bond Future					11	73,600,000	435,173.26		
11:36:59	R203 On 03-Nov-11			Bond Future	1	600,000	0.00	Client	Sell
12:14:07	R203 On 03-Nov-11			Bond Future	1	600,000	6,064.72	Member	Buy
Total for R203 Bond Future					2	1,200,000	6,064.72		
12:25:51	R204 On 03-Nov-11			Bond Future	1	300,000	3,019.77	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:26:57	R204 On 03-Nov-11			Bond Future	1	300,000	0.00	Client	Sell
Total for R204 Bond Future					2	600,000	3,019.77		
11:41:48	R208 On 03-Nov-11			Bond Future	1	600,000	0.00	Client	Sell
12:14:07	R208 On 03-Nov-11			Bond Future	1	600,000	5,356.38	Member	Buy
Total for R208 Bond Future					2	1,200,000	5,356.38		
11:41:48	R209 On 03-Nov-11			Bond Future	1	300,000	0.00	Client	Sell
12:14:07	R209 On 03-Nov-11			Bond Future	1	300,000	2,212.77	Member	Buy
Total for R209 Bond Future					2	600,000	2,212.77		
Grand Total for all Instruments					23	97,200,000	577,947.44		