



Derivatives Matched Trades Report

Report for 31/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:44:02	ALBI On 02-Feb-12			Index Future	1	800,000	0.00	Client	Buy
16:44:02	ALBI On 02-Feb-12			Index Future	1	800,000	0.00	Client	Sell
16:44:02	ALBI On 03-Nov-11			Index Future	1	800,000	0.00	Client	Sell
16:44:02	ALBI On 03-Nov-11			Index Future	1	800,000	0.00	Client	Buy
Total for ALBI Index Future					4	3,200,000	0.00		
13:13:08	IGOV On 02-Feb-12			Index Future	1	30,000	0.00	Client	Buy
13:13:08	IGOV On 02-Feb-12			Index Future	1	30,000	0.00	Member	Sell
Total for IGOV Index Future					2	60,000	0.00		
16:53:35	R197 On 02-Feb-12			Bond Future	1	200,000	4,790.64	Client	Buy
16:53:35	R197 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
16:53:35	R197 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell
16:53:35	R197 On 03-Nov-11			Bond Future	1	200,000	4,820.70	Member	Buy
16:56:41	R197 On 02-Feb-12			Bond Future	1	300,000	7,185.96	Client	Buy
16:56:41	R197 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
16:56:41	R197 On 03-Nov-11			Bond Future	1	300,000	0.00	Client	Sell
16:56:41	R197 On 03-Nov-11			Bond Future	1	300,000	7,231.05	Member	Buy
16:58:09	R197 On 02-Feb-12			Bond Future	1	100,000	2,395.32	Client	Buy
16:58:09	R197 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:58:09	R197 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
16:58:09	R197 On 03-Nov-11			Bond Future	1	100,000	2,410.35	Member	Buy
17:00:03	R197 On 02-Feb-12			Bond Future	1	200,000	4,790.64	Client	Buy
17:00:03	R197 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
17:00:03	R197 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell

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17:00:03	R197 On 03-Nov-11			Bond Future	1	200,000	4,820.70	Member	Buy
Total for R197 Bond Future					16	3,200,000	38,445.36		
11:30:52	R207 On 02-Feb-12			Bond Future	1	10,000,000	96,671.11	Client	Buy
11:30:52	R207 On 02-Feb-12			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R207 Bond Future					2	20,000,000	96,671.11		
17:03:29	R210 On 02-Feb-12			Bond Future	1	11,600,000	153,157.12	Client	Buy
17:03:29	R210 On 02-Feb-12			Bond Future	1	11,600,000	0.00	Member	Sell
17:03:29	R210 On 03-Nov-11			Bond Future	1	11,600,000	0.00	Client	Sell
17:03:29	R210 On 03-Nov-11			Bond Future	1	11,600,000	150,932.24	Member	Buy
17:04:48	R210 On 02-Feb-12			Bond Future	1	1,500,000	19,804.80	Client	Buy
17:04:48	R210 On 02-Feb-12			Bond Future	1	1,500,000	0.00	Member	Sell
17:04:48	R210 On 03-Nov-11			Bond Future	1	1,500,000	0.00	Client	Sell
17:04:48	R210 On 03-Nov-11			Bond Future	1	1,500,000	19,517.10	Member	Buy
17:07:30	R210 On 02-Feb-12			Bond Future	1	300,000	3,960.96	Client	Buy
17:07:30	R210 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
17:07:30	R210 On 03-Nov-11			Bond Future	1	300,000	0.00	Client	Sell
17:07:30	R210 On 03-Nov-11			Bond Future	1	300,000	3,903.42	Member	Buy
17:08:40	R210 On 02-Feb-12			Bond Future	1	400,000	5,281.28	Client	Buy
17:08:40	R210 On 02-Feb-12			Bond Future	1	400,000	0.00	Member	Sell
17:08:40	R210 On 03-Nov-11			Bond Future	1	400,000	0.00	Client	Sell
17:08:40	R210 On 03-Nov-11			Bond Future	1	400,000	5,204.56	Member	Buy
17:09:29	R210 On 02-Feb-12			Bond Future	1	1,900,000	25,086.08	Client	Buy
17:09:29	R210 On 02-Feb-12			Bond Future	1	1,900,000	0.00	Member	Sell
17:09:29	R210 On 03-Nov-11			Bond Future	1	1,900,000	0.00	Client	Sell
17:09:29	R210 On 03-Nov-11			Bond Future	1	1,900,000	24,721.66	Member	Buy
17:10:34	R210 On 02-Feb-12			Bond Future	1	1,200,000	15,843.84	Client	Buy
17:10:34	R210 On 02-Feb-12			Bond Future	1	1,200,000	0.00	Member	Sell
17:10:34	R210 On 03-Nov-11			Bond Future	1	1,200,000	0.00	Client	Sell
17:10:34	R210 On 03-Nov-11			Bond Future	1	1,200,000	15,613.68	Member	Buy
17:11:54	R210 On 02-Feb-12			Bond Future	1	4,300,000	56,773.76	Client	Buy
17:11:54	R210 On 02-Feb-12			Bond Future	1	4,300,000	0.00	Member	Sell
17:11:54	R210 On 03-Nov-11			Bond Future	1	4,300,000	0.00	Client	Sell
17:11:54	R210 On 03-Nov-11			Bond Future	1	4,300,000	55,949.02	Member	Buy
17:12:49	R210 On 02-Feb-12			Bond Future	1	36,400,000	480,596.48	Client	Buy
17:12:49	R210 On 02-Feb-12			Bond Future	1	36,400,000	0.00	Member	Sell
17:12:49	R210 On 03-Nov-11			Bond Future	1	36,400,000	0.00	Client	Sell

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17:12:49	R210 On 03-Nov-11			Bond Future	1	36,400,000	473,614.96	Member	Buy
17:14:07	R210 On 02-Feb-12			Bond Future	1	400,000	5,281.28	Client	Buy
17:14:07	R210 On 02-Feb-12			Bond Future	1	400,000	0.00	Member	Sell
17:14:07	R210 On 03-Nov-11			Bond Future	1	400,000	0.00	Client	Sell
17:14:07	R210 On 03-Nov-11			Bond Future	1	400,000	5,204.56	Member	Buy
Total for R210 Bond Future					36	232,000,000	1,520,446.80		
Grand Total for all Instruments					60	258,460,000	1,655,563.27		