



Derivatives Matched Trades Report

Report for 23/01/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:21:53	IGOV On 02-Feb-12			Index Future	1	20,000	0.00	Member	Sell
11:21:53	IGOV On 02-Feb-12			Index Future	1	20,000	0.00	Client	Buy
Total for IGOV Index Future					2	40,000	0.00		
12:28:41	R186 On 02-Feb-12			Bond Future	1	15,000,000	0.00	Member	Sell
12:28:41	R186 On 02-Feb-12			Bond Future	1	15,000,000	179,341.22	Client	Buy
14:26:39	R186 On 02-Feb-12			Bond Future	1	149,600,000	0.00	Member	Sell
14:26:39	R186 On 02-Feb-12			Bond Future	1	21,000,000	251,478.05	Client	Buy
14:42:26	R186 On 02-Feb-12			Bond Future	1	2,500,000	29,937.86	Client	Buy
14:42:26	R186 On 02-Feb-12			Bond Future	1	21,900,000	262,255.68	Client	Buy
14:42:26	R186 On 02-Feb-12			Bond Future	1	1,900,000	22,752.78	Client	Buy
14:42:26	R186 On 02-Feb-12			Bond Future	1	9,800,000	117,356.42	Client	Buy
14:42:27	R186 On 02-Feb-12			Bond Future	1	11,700,000	140,109.20	Client	Buy
14:42:27	R186 On 02-Feb-12			Bond Future	1	3,100,000	37,122.95	Client	Buy
14:42:27	R186 On 02-Feb-12			Bond Future	1	1,300,000	15,567.69	Client	Buy
14:42:27	R186 On 02-Feb-12			Bond Future	1	76,400,000	914,901.08	Client	Buy
Total for R186 Bond Future					12	329,200,000	1,970,822.91		
12:28:41	R201 On 02-Feb-12			Bond Future	1	60,000,000	0.00	Member	Sell
12:28:41	R201 On 02-Feb-12			Bond Future	1	60,000,000	645,554.40	Client	Buy
Total for R201 Bond Future					2	120,000,000	645,554.40		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Grand Total for all Instruments					16	449,240,000	2,616,377.31		